



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/09/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/11/2015 Bond Future			9.96419	80.76497	10.00291	80.49597			0.00	0	6,441
ES33 On 04/02/2016 Bond Future			10.05488	82.12682	10.09466	81.85475			0.00	0	0
ES33 On 05/05/2016 Bond Future			10.13559	79.79713	10.17659	79.52065			0.00	0	0
Total ES33 Future									0.00	0	6,441
ES33 On 05/11/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.00	Put			7,437.41000	7.43741	7,168,410		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Put			7,358.18000	7.35818	7,089,180		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Put			7,516.74000	7.51674	7,247,740		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			649.75000	0.64975	377,680		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			580.73000	0.58073	308,660		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			718.86000	0.71886	446,790		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future	10.00	Put			1,201.40000	1.20140	924,920		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			1,132.63000	1.13263	856,150		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			1,270.27000	1.27027	993,790		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,441
I2025	On	05/11/2015	Bond Future			122.57354	122.57354	122.67258	122.67258			0.00	0	544
I2025	On	04/02/2016	Bond Future			123.42712	123.42712	123.52990	123.52990			0.00	0	0
Total I2025 Future												0.00	0	544
I2025	On	05/11/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			317.42000	0.31742	416,460		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			327.42000	0.32742	426,460		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			337.42000	0.33742	436,460		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			2,460.10000	2.46010	2,562,880		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			2,470.10000	2.47010	2,572,880		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			2,480.10000	2.48010	2,582,880		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	544
I2033	On	05/11/2015	Bond Future			102.86944	102.86944	103.16984	103.16984			0.00	0	100
I2033	On	04/02/2016	Bond Future			104.61243	104.61243	104.91971	104.91971			0.00	0	0
I2033	On	05/05/2016	Bond Future			105.49107	105.49107	105.80495	105.80495			0.00	0	0
Total I2033 Future												0.00	0	100
I2033	On	05/11/2015	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.40	Call			769.84000	0.76984	469,440		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.41	Call			759.84000	0.75984	459,440		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.39	Call			779.84000	0.77984	479,440		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			2,519.71000	2.51971	2,212,430		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			2,509.71000	2.50971	2,202,430		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			2,529.71000	2.52971	2,222,430		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	05/05/2016	Bond Future	102.39	Call			3,414.95000	3.41495	3,101,070		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			3,404.95000	3.40495	3,091,070		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			3,394.95000	3.39495	3,081,070		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	100
I2038	On	05/11/2015	Bond Future			125.74483	125.74483	125.73694	125.73694			0.00	0	7,020
I2038	On	04/02/2016	Bond Future			126.49929	126.49929	126.49314	126.49314			0.00	0	0
Total I2038 Future												0.00	0	7,020
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			8,263.06000	8.26306	8,255,170		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			8,273.06000	8.27306	8,265,170		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			8,253.06000	8.25306	8,245,170		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			4,496.86000	4.49686	4,490,710		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			4,506.86000	4.50686	4,500,710		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			4,516.86000	4.51686	4,510,710		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	7,020
I2046	On	05/11/2015	Bond Future			125.71435	125.71435	125.70589	125.70589			0.00	0	6,432
I2046	On	04/02/2016	Bond Future			127.84436	127.84436	127.83806	127.83806			0.00	0	0
Total I2046 Future												0.00	0	6,432
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			7,284.11000	7.28411	7,275,650		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			7,294.11000	7.29411	7,285,650		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			7,304.11000	7.30411	7,295,650		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			151.94000	0.15194	145,640		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			161.94000	0.16194	155,640		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			171.94000	0.17194	165,640		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2046 Option									0.00	0	0
Total For I2046									0.00	0	6,432
I2050 On 05/11/2015 Bond Future			132.61147	132.61147	132.44339	132.44339			0.00	0	4,911
I2050 On 04/02/2016 Bond Future			133.32188	133.32188	133.15323	133.15323			0.00	0	0
Total I2050 Future									0.00	0	4,911
I2050 On 05/11/2015 Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 05/11/2015 Bond Future	144.99	Put			12,546.61000	12.54661	12,378,530		0.00	0	0
I2050 On 05/11/2015 Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 05/11/2015 Bond Future	145.00	Put			12,556.61000	12.55661	12,388,530		0.00	0	0
I2050 On 05/11/2015 Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 05/11/2015 Bond Future	145.01	Put			12,566.61000	12.56661	12,398,530		0.00	0	0
I2050 On 04/02/2016 Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	137.99	Put			4,836.77000	4.83677	4,668,120		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.00	Put			4,846.77000	4.84677	4,678,120		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.01	Put			4,856.77000	4.85677	4,688,120		0.00	0	0
Total I2050 Option									0.00	0	0
Total For I2050									0.00	0	4,911
R186 On 05/11/2015 Bond Future			8.48840	118.34425	8.53678	117.96840		9.58	30,414,472.25	257	32,416
R186 On 04/02/2016 Bond Future			8.54912	115.04157	8.59906	114.66164		9.53	0.00	0	5,365
R186 On 05/05/2016 Bond Future			8.59886	117.08867	8.65065	116.70259		9.41	0.00	0	0
R186 On 04/08/2016 Bond Future			8.64727	113.92720	8.70120	113.53341		9.53	0.00	0	0
Total R186 Future									30,414,472.25	257	37,781
R186 On 05/11/2015 Bond Future	9.00	Put			570.87000	0.57087	501,850	9.94	0.00	0	2,600
R186 On 05/11/2015 Bond Future	8.55	Put			1,726.13000	1.72613	1,561,370	9.62	0.00	0	4,667
R186 On 05/11/2015 Bond Future	8.75	Call			2,727.94000	2.72794	2,987,070	9.76	0.00	0	0
R186 On 05/11/2015 Bond Future	8.75	Put			1,091.50000	1.09150	974,780	9.76	0.00	0	10,200
R186 On 05/11/2015 Bond Future	8.85	Call			3,243.48000	3.24348	3,523,550	9.83	0.00	0	0
R186 On 05/11/2015 Bond Future	8.85	Put			850.64000	0.85064	754,860	9.83	0.00	0	2,283
R186 On 05/11/2015 Bond Future	9.00	Call			4,085.25000	4.08525	4,392,080	9.94	0.00	0	0
R186 On 05/11/2015 Bond Future	8.35	Put			2,597.88000	2.59788	2,379,800	9.53	0.00	0	9,430
R186 On 05/11/2015 Bond Future	8.45	Call			1,455.68000	1.45568	1,640,390	9.56	0.00	0	200
R186 On 05/11/2015 Bond Future	8.45	Put			2,131.06000	2.13106	1,939,920	9.56	0.00	0	6,308
R186 On 05/11/2015 Bond Future	8.50	Call			1,633.89000	1.63389	1,832,080	9.58	0.00	0	650
R186 On 05/11/2015 Bond Future	8.50	Put			1,919.47000	1.91947	1,741,810	9.58	0.00	0	4,666
R186 On 05/11/2015 Bond Future	8.55	Call			1,828.54000	1.82854	2,039,630	9.62	0.00	0	0
R186 On 05/11/2015 Bond Future	8.24	Put			3,177.50000	3.17750	2,930,910	9.49	0.00	0	0
R186 On 05/11/2015 Bond Future	8.25	Call			869.25000	0.86925	1,000,810	9.49	0.00	0	0
R186 On 05/11/2015 Bond Future	8.25	Put			3,122.13000	3.12213	2,877,840	9.49	0.00	0	8,650

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2015	Bond Future	8.26	Call			893.84000	0.89384	1,028,070	9.49	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			3,067.14000	3.06714	2,825,520	9.49	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			1,137.43000	1.13743	1,295,200	9.53	0.00	0	843
R186	On	05/11/2015	Bond Future	7.86	Put			5,653.75000	5.65375	5,329,730	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	8.00	Call			397.59000	0.39759	474,450	9.41	0.00	0	200
R186	On	05/11/2015	Bond Future	8.00	Put			4,664.25000	4.66425	4,365,260	9.41	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			798.01000	0.79801	922,350	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			3,290.06000	3.29006	3,038,550	9.48	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			844.97000	0.84497	974,230	9.49	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			141.04000	0.14104	175,010	9.31	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			6,636.24000	6.63624	6,294,360	9.31	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			153.42000	0.15342	189,740	9.32	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			6,481.60000	6.48160	6,142,070	9.32	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			238.60000	0.23860	290,430	9.36	0.00	0	674
R186	On	04/02/2016	Bond Future	7.50	Put			9,106.05000	9.10605	8,788,710	9.21	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			336.81000	0.33681	400,120	9.21	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			9,030.65000	9.03065	8,714,030	9.21	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Call			3,382.75000	3.38275	3,591,160	9.53	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			2,244.91000	2.24491	2,073,390	9.53	0.00	0	6,700
R186	On	04/02/2016	Bond Future	7.49	Call			320.31000	0.32031	381,780	9.21	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			9,182.11000	9.18211	8,863,650	9.21	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			328.27000	0.32827	390,860	9.21	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			2,466.52000	2.46652	2,643,130	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,809.49000	4.80949	4,600,020	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			2,496.87000	2.49687	2,674,810	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,763.39000	4.76339	4,555,250	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			773.64000	0.77364	872,300	9.09	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			9,297.23000	9.29723	9,009,810	9.09	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			2,436.41000	2.43641	2,611,690	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,855.89000	4.85589	4,645,090	9.28	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			3,408.63000	3.40863	3,616,350	9.45	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,813.24000	4.81324	4,627,170	9.45	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			3,340.91000	3.34091	3,548,470	9.45	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,893.82000	4.89382	4,707,590	9.45	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			3,374.03000	3.37403	3,582,320	9.45	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,852.76000	4.85276	4,667,260	9.45	0.00	0	0
Total R186 Option												0.00	0	60,530
Total For R186												30,414,472.25	257	98,311
R197	On	05/11/2015	Bond Future			293.00184	293.00184	293.18728	293.18728			0.00	0	927
R197	On	04/02/2016	Bond Future			291.60500	291.60500	291.79835	291.79835			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Future												0.00	0	927
R197	On	05/11/2015	Bond Future	294.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			1,802.72000	1.80272	1,988,160		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			1,812.72000	1.81272	1,998,160		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			1,822.72000	1.82272	2,008,160		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			5,211.65000	5.21165	5,405,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			5,191.65000	5.19165	5,385,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			5,201.65000	5.20165	5,395,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	927
R202	On	05/11/2015	Bond Future			238.81222	238.81222	238.79870	238.79870			0.00	0	53,286
R202	On	04/02/2016	Bond Future			239.47967	239.47967	239.46979	239.46979			0.00	0	0
Total R202 Future												0.00	0	53,286
R202	On	05/11/2015	Bond Future	245.99	Put			7,191.30000	7.19130	7,177,780		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Put			7,201.30000	7.20130	7,187,780		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			7,211.30000	7.21130	7,197,780		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			520.21000	0.52021	510,330		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			530.21000	0.53021	520,330		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			540.21000	0.54021	530,330		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	53,286
R2023	On	05/11/2015	Bond Future			8.35689	98.23265	8.39563	98.02850		7.56	5,992,191.65	61	14,866
R2023	On	04/02/2016	Bond Future			8.43216	99.88903	8.47241	99.68328		6.89	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.48709	97.73701	8.52916	97.52810		7.19	0.00	0	0
Total R2023 Future												5,992,191.65	61	15,916
R2023	On	05/11/2015	Bond Future	7.99	Put			2,548.11000	2.54811	2,394,380	7.42	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			396.08000	0.39608	447,710	7.42	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,506.62000	2.50662	2,354,100	7.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/11/2015	Bond Future	8.01	Call			408.99000	0.40899	461,840	7.42	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,465.47000	2.46547	2,314,170	7.42	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			383.48000	0.38348	433,900	7.42	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			3,198.41000	3.19841	3,080,390	6.75	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			763.50000	0.76350	852,500	6.75	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			3,160.81000	3.16081	3,044,060	6.75	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			733.37000	0.73337	820,050	6.75	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			3,236.04000	3.23604	3,116,970	6.75	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			748.44000	0.74844	836,170	6.75	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,586.75000	1.58675	1,693,990	7.12	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			3,034.12000	3.03412	2,932,450	7.12	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,607.31000	1.60731	1,715,320	7.12	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			3,004.18000	3.00418	2,903,280	7.12	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,628.66000	1.62866	1,736,820	7.12	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,975.06000	2.97506	2,874,310	7.12	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												5,992,191.65	61	15,916
R203	On	05/11/2015	Bond Future			7.43190	102.64064	7.47375	102.56896		2.09	0.00	0	15,250
R203	On	04/02/2016	Bond Future			7.53849	104.37131	7.58614	104.30035		1.27	0.00	0	0
R203	On	05/05/2016	Bond Future			7.59931	102.05810	7.65587	101.98643		1.56	0.00	0	0
Total R203 Future												0.00	0	15,250
R203	On	05/11/2015	Bond Future	5.99	Call			0.13000	0.00013	0,230	1.98	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,582.45000	2.58245	2,510,870	1.98	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			0.14000	0.00014	0,240	1.98	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,564.77000	2.56477	2,493,190	1.98	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			0.15000	0.00015	0,260	1.98	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,547.09000	2.54709	2,475,520	1.98	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			125.61000	0.12561	153,150	1.24	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			642.60000	0.64260	599,180	1.24	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			129.53000	0.12953	157,820	1.24	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			631.53000	0.63153	588,860	1.24	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			133.76000	0.13376	162,350	1.24	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			620.78000	0.62078	578,410	1.24	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			272.67000	0.27267	305,850	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			801.33000	0.80133	762,840	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			277.24000	0.27724	310,730	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			793.14000	0.79314	754,960	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			281.85000	0.28185	315,650	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			785.00000	0.78500	747,130	1.52	0.00	0	0
Total R203 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R203									0.00	0	15,250
R2030 On 05/11/2015 Bond Future			8.88737	95.11006	8.93552	94.74585			0.00	0	9,973
R2030 On 04/02/2016 Bond Future			8.94926	92.70715	8.99875	92.33860			0.00	0	400
Total R2030 Future									0.00	0	10,373
R2030 On 05/11/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.50	Put			3,369.00000	3.36900	3,004,790		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.51	Put			3,289.73000	3.28973	2,925,520		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.49	Put			3,448.36000	3.44836	3,084,150		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.74	Put			1,950.04000	1.95004	1,581,490		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.75	Put			1,873.60000	1.87360	1,505,050		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.76	Put			1,797.26000	1.79726	1,428,710		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	10,373
R2032 On 05/11/2015 Bond Future			8.97229	94.76875	9.01538	94.41992			0.00	0	1,579
R2032 On 04/02/2016 Bond Future			9.03360	96.36691	9.07781	96.01401			0.00	0	0
R2032 On 05/05/2016 Bond Future			9.08636	93.92412	9.13187	93.56558			0.00	0	0
Total R2032 Future									0.00	0	1,579
R2032 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	7.99	Put			8,843.12000	8.84312	8,494,290		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Put			8,751.14000	8.75114	8,402,310		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Put			8,659.28000	8.65928	8,310,450		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Put			3,163.32000	3.16332	2,810,420		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.70	Put			3,079.80000	3.07980	2,726,900		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.71	Put			2,996.38000	2.99638	2,643,480		0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Put			1,124.38000	1.12438	765,840		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.00	Put			1,044.48000	1.04448	685,940		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.01	Put			964.68000	0.96468	606,140		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	1,579
R2037 On 05/11/2015 Bond Future			9.05936	97.10011	9.09198	96.80819			26,217,029.70	270	51,105
R2037 On 04/02/2016 Bond Future			9.11710	94.48031	9.15048	94.18530			0.00	0	370
R2037 On 05/05/2016 Bond Future			9.16800	96.16209	9.20229	95.86236			0.00	0	0
Total R2037 Future									26,217,029.70	270	51,475
R2037 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	7.99	Put			10,699.82000	10.69982	10,407,900		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.00	Put			10,594.44000	10.59444	10,302,520		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.01	Put			10,489.23000	10.48923	10,197,310		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Put			3,544.01000	3.54401	3,249,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Put			3,731.12000	3.73112	3,436,110		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Put			3,637.50000	3.63750	3,342,490		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			1,700.41000	1.70041	1,400,680		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			1,880.04000	1.88004	1,580,310		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			1,790.16000	1.79016	1,490,430		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									26,217,029.70	270	51,475
R204 On 05/11/2015 Bond Future			7.77145	103.71170	7.80665	103.61566		3.44	0.00	0	23,871
R204 On 04/02/2016 Bond Future			7.86264	101.42378	7.90054	101.32805		2.80	0.00	0	0
R204 On 05/05/2016 Bond Future			7.93096	103.22836	7.97267	103.13147		3.02	0.00	0	0
Total R204 Future									0.00	0	23,871
R204 On 05/11/2015 Bond Future	6.24	Call			0.22000	0.00022	0,320	3.27	0.00	0	0
R204 On 05/11/2015 Bond Future	6.24	Put			4,386.81000	4.38681	4,290,870	3.27	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Call			0.23000	0.00023	0,340	3.27	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Put			4,358.08000	4.35808	4,262,150	3.27	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Call			0.25000	0.00025	0,370	3.27	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Put			4,329.36000	4.32936	4,233,440	3.27	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Call			294.85000	0.29485	331,490	2.73	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			1,337.91000	1.33791	1,278,820	2.73	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Call			302.08000	0.30208	339,280	2.73	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Put			1,319.58000	1.31958	1,261,050	2.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2016	Bond Future	7.51	Call			309.66000	0.30966	347,200	2.73	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,301.60000	1.30160	1,243,410	2.73	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			735.77000	0.73577	788,100	2.98	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,277.75000	1.27775	1,233,190	2.98	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			745.68000	0.74568	798,400	2.98	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,264.29000	1.26429	1,220,120	2.98	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			756.01000	0.75601	809,100	2.98	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,251.26000	1.25126	1,207,460	2.98	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	23,871
R2044	On	05/11/2015	Bond Future			9.09220	98.94360	9.12469	98.62580			26,615,828.40	269	17,486
R2044	On	04/02/2016	Bond Future			9.14672	96.22979	9.17995	95.90846			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.19473	97.94275	9.22884	97.61617			0.00	0	0
Total R2044 Future												26,615,828.40	269	17,486
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			9,333.22000	9.33322	9,015,420		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			9,219.33000	9.21933	8,901,530		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			9,105.66000	9.10566	8,787,860		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			1,861.82000	1.86182	1,540,490		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			1,762.27000	1.76227	1,440,940		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			1,662.90000	1.66290	1,341,570		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			2,327.34000	2.32734	2,000,760		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			2,227.97000	2.22797	1,901,390		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			2,128.78000	2.12878	1,802,200		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												26,615,828.40	269	17,486
R2048	On	05/11/2015	Bond Future			9.07794	98.28580	9.11048	97.95876			26,537,166.00	270	48,592
R2048	On	04/02/2016	Bond Future			9.13395	99.94303	9.16724	99.61235			0.00	0	250
R2048	On	05/05/2016	Bond Future			9.17796	97.28512	9.21210	96.94909			0.00	0	0
Total R2048 Future												26,537,166.00	270	48,842
R2048	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Put			12,244.66000	12.24466	11,917,620		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Put			12,491.83000	12.49183	12,164,790		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Put			12,368.12000	12.36812	12,041,080		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			1,784.02000	1.78402	1,453,340		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			1,681.81000	1.68181	1,351,130		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			1,579.79000	1.57979	1,249,110		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			2,224.00000	2.22400	1,887,970		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			2,121.91000	2.12191	1,785,880		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			2,020.01000	2.02001	1,683,980		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												26,537,166.00	270	48,842
R207	On	05/11/2015	Bond Future			8.01465	99.63750	8.05431	99.50127		4.60	0.00	0	44,623
R207	On	04/02/2016	Bond Future			8.09993	97.67594	8.14197	97.53925		4.12	0.00	0	0
R207	On	05/05/2016	Bond Future			8.17150	99.41409	8.21667	99.27548		4.25	0.00	0	0
R207	On	04/08/2016	Bond Future			8.24345	97.58737	8.29262	97.44572		4.12	0.00	0	0
Total R207 Future												0.00	0	44,623
R207	On	05/11/2015	Bond Future	7.43	Call			92.56000	0.09256	112,900	4.49	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			2,264.13000	2.26413	2,148,240	4.49	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			123.57000	0.12357	148,740	4.50	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			2,048.74000	2.04874	1,937,680	4.50	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			294.62000	0.29462	340,660	4.55	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,380.61000	1.38061	1,290,420	4.55	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			304.31000	0.30431	351,340	4.55	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,355.52000	1.35552	1,266,320	4.55	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			314.22000	0.31422	362,250	4.55	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,330.67000	1.33067	1,242,470	4.55	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			262.04000	0.26204	298,320	3.98	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,408.46000	2.40846	2,308,050	3.98	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			268.75000	0.26875	305,660	3.98	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,381.81000	2.38181	2,282,030	3.98	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			275.58000	0.27558	313,130	3.98	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,355.30000	2.35530	2,256,160	3.98	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			145.14000	0.14514	167,830	3.93	0.00	0	43

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2016	Bond Future	7.27	Put			3,028.86000	3.02886	2,914,860	3.93	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			852.32000	0.85232	918,490	4.17	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,953.48000	1.95348	1,881,040	4.17	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			543.79000	0.54379	592,020	4.11	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,582.98000	2.58298	2,492,600	4.11	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			828.65000	0.82865	893,760	4.17	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,992.01000	1.99201	1,918,510	4.17	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			840.43000	0.84043	906,070	4.17	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,972.68000	1.97268	1,899,710	4.17	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,121.72000	1.12172	1,198,470	4.07	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,939.38000	1.93938	1,874,480	4.07	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,096.81000	1.09681	1,172,650	4.07	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,972.65000	1.97265	1,906,840	4.07	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,109.22000	1.10922	1,185,520	4.07	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,955.97000	1.95597	1,890,620	4.07	0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												0.00	0	44,800
R208	On	05/11/2015	Bond Future			8.14902	94.74043	8.18817	94.57875		5.92	0.00	0	40,314
R208	On	04/02/2016	Bond Future			8.22509	96.33808	8.26608	96.17549		5.28	0.00	0	0
R208	On	05/05/2016	Bond Future			8.28616	94.65048	8.32952	94.48552		5.55	0.00	0	0
Total R208 Future												0.00	0	40,314
R208	On	05/11/2015	Bond Future	7.76	Call			254.58000	0.25458	290,300	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			2,041.38000	2.04138	1,915,420	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			1,619.22000	1.61922	1,729,000	6.01	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			424.58000	0.42458	372,680	6.01	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			237.42000	0.23742	271,310	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			2,108.68000	2.10868	1,980,890	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			245.89000	0.24589	280,680	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			2,074.91000	2.07491	1,948,020	5.79	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			476.70000	0.47670	531,130	5.11	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,548.92000	2.54892	2,440,760	5.11	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			487.31000	0.48731	542,530	5.11	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,518.86000	2.51886	2,411,490	5.11	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			466.26000	0.46626	519,910	5.11	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,579.18000	2.57918	2,470,240	5.11	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			2,336.02000	2.33602	2,269,390	5.49	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,082.23000	1.08223	1,179,230	5.49	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,383.36000	2.38336	2,315,400	5.49	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,097.12000	1.09712	1,194,780	5.49	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			2,359.62000	2.35962	2,292,320	5.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2016	Bond Future	8.01	Call			1,112.14000	1.11214	1,210,470	5.49	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												0.00	0	42,514
R209	On	05/11/2015	Bond Future			8.99203	75.26886	9.02965	74.98996		15.20	0.00	0	24,850
R209	On	04/02/2016	Bond Future			9.04549	76.53819	9.08396	76.25600		14.83	0.00	0	400
R209	On	05/05/2016	Bond Future			9.09125	74.75043	9.13072	74.46364		15.17	0.00	0	0
Total R209 Future												0.00	0	25,250
R209	On	05/11/2015	Bond Future	7.99	Call			63.28000	0.06328	74,200	14.69	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			8,394.25000	8.39425	8,126,270	14.69	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			66.17000	0.06617	77,510	14.69	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			8,310.47000	8.31047	8,042,910	14.69	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			69.30000	0.06930	81,100	14.70	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			4,537.64000	4.53764	4,315,070	14.95	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			1,691.85000	1.69185	1,832,470	15.20	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			1,911.53000	1.91153	1,773,250	15.20	0.00	0	500
R209	On	05/11/2015	Bond Future	8.01	Put			8,227.07000	8.22707	7,959,970	14.70	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			2,323.69000	2.32369	2,491,950	15.37	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,369.54000	1.36954	1,258,900	15.37	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			2,723.34000	2.72334	2,906,040	15.47	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,121.30000	1.12130	1,025,100	15.47	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			459.84000	0.45984	516,170	14.95	0.00	0	900
R209	On	04/02/2016	Bond Future	8.76	Call			1,826.08000	1.82608	1,929,760	14.60	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,254.40000	4.25440	4,075,890	14.60	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			4,703.93000	4.70393	4,865,610	15.11	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,616.55000	1.61655	1,496,040	15.11	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			1,770.84000	1.77084	1,872,280	14.59	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,353.01000	4.35301	4,172,260	14.59	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			1,798.33000	1.79833	1,900,890	14.59	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,303.52000	4.30352	4,123,890	14.59	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			3,183.28000	3.18328	3,320,720	15.05	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			4,139.61000	4.13961	3,990,260	15.05	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			3,218.10000	3.21810	3,355,020	15.06	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			4,100.61000	4.10061	3,950,740	15.06	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			3,150.09000	3.15009	3,286,610	15.05	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			4,180.35000	4.18035	4,030,080	15.05	0.00	0	0
Total R209 Option												0.00	0	4,500
Total For R209												0.00	0	29,750
R210	On	05/11/2015	Bond Future			178.92336	178.92336	178.91442	178.91442			0.00	0	2,298
R210	On	04/02/2016	Bond Future			181.95511	181.95511	181.94888	181.94888			0.00	0	0
Total R210 Future												0.00	0	2,298

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/11/2015	Bond Future	181.99	Put			3,075.58000	3.07558	3,066,640		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			3,085.58000	3.08558	3,076,640		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			3,095.58000	3.09558	3,086,640		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			3,041.12000	3.04112	3,034,890		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			3,051.12000	3.05112	3,044,890		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			3,061.12000	3.06112	3,054,890		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,298
R211	On	05/11/2015	Bond Future			135.91108	135.91108	135.91298	135.91298			0.00	0	0
R211	On	04/02/2016	Bond Future			136.51578	136.51578	136.51996	136.51996			0.00	0	1,120
Total R211 Future												0.00	0	1,120
R211	On	05/11/2015	Bond Future	134.99	Call			922.98000	0.92298	921,080		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Call			912.98000	0.91298	911,080		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			902.98000	0.90298	901,080		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			2,470.04000	2.47004	2,474,220		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			2,480.04000	2.48004	2,484,220		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			2,490.04000	2.49004	2,494,220		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/11/2015	Bond Future			141.19189	141.19189	141.18588	141.18588			0.00	0	928
R212	On	04/02/2016	Bond Future			141.72031	141.72031	141.71649	141.71649			0.00	0	0
Total R212 Future												0.00	0	928
R212	On	05/11/2015	Bond Future	145.99	Put			4,804.12000	4.80412	4,798,110		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			4,814.12000	4.81412	4,808,110		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			4,824.12000	4.82412	4,818,110		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			4,273.51000	4.27351	4,269,690		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			4,283.51000	4.28351	4,279,690		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			4,293.51000	4.29351	4,289,690		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	928
R213	On	05/11/2015	Bond Future			8.91760	85.50898	8.96062	85.19503		13.07	43,951,615.72	514	21,426
R213	On	04/02/2016	Bond Future			8.98033	86.95081	9.02449	86.63309		12.60	0.00	0	450
R213	On	05/05/2016	Bond Future			9.02923	84.94883	9.07465	84.62601		12.98	0.00	0	0
Total R213 Future												43,951,615.72	514	21,876
R213	On	05/11/2015	Bond Future	7.74	Call			25.26000	0.02526	32,260	12.64	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			9,617.26000	9.61726	9,310,310	12.64	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			26.55000	0.02655	33,850	12.64	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			9,533.88000	9.53388	9,227,230	12.64	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			27.96000	0.02796	35,510	12.64	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			9,450.73000	9.45073	9,144,330	12.64	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			1,843.11000	1.84311	1,971,770	12.39	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,920.18000	3.92018	3,731,120	12.39	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			1,871.36000	1.87136	2,001,330	12.39	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,874.19000	3.87419	3,686,440	12.39	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			1,899.88000	1.89988	2,031,390	12.40	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,828.56000	3.82856	3,642,350	12.40	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			2,442.22000	2.44222	2,618,900	12.87	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,862.58000	4.86258	4,716,440	12.87	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			2,470.87000	2.47087	2,648,660	12.87	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,817.48000	4.81748	4,672,450	12.87	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			2,499.72000	2.49972	2,678,620	12.87	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,772.67000	4.77267	4,628,750	12.87	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												43,951,615.72	514	21,876
R214	On	05/11/2015	Bond Future			9.02200	76.30097	9.05446	76.04664		15.88	0.00	0	11,693
R214	On	04/02/2016	Bond Future			9.07641	77.58756	9.10960	77.33030		15.54	0.00	0	4,620
R214	On	05/05/2016	Bond Future			9.11891	75.67259	9.15292	75.41117		15.88	0.00	0	0
Total R214 Future												0.00	0	16,313
R214	On	05/11/2015	Bond Future	8.01	Call			65.35000	0.06535	74,000	15.37	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			9,010.80000	9.01080	8,765,120	15.37	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			59.52000	0.05952	67,490	15.36	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			9,192.76000	9.19276	8,946,400	15.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	05/11/2015	Bond Future	8.00	Call			62.32000	0.06232	70,620	15.36	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			9,101.58000	9.10158	8,855,550	15.36	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			420.65000	0.42065	458,740	15.04	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			9,964.44000	9.96444	9,745,270	15.04	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			430.35000	0.43035	469,120	15.04	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			9,880.39000	9.88039	9,661,900	15.04	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			440.73000	0.44073	479,690	15.04	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			9,797.19000	9.79719	9,578,890	15.04	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			3,280.16000	3.28016	3,390,020	15.76	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,546.22000	4.54622	4,394,660	15.76	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			3,314.81000	3.31481	3,425,500	15.76	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,502.15000	4.50215	4,351,420	15.76	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			3,351.10000	3.35110	3,461,170	15.77	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,459.86000	4.45986	4,308,510	15.77	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	16,313
Total for Bond												159,728,303.72	1,641	522,363
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 05/11/2015 GOVI			493.48900	493.48900	492.25900	492.25900				0.00	0	445
GOVI On 04/02/2016 GOVI			501.81000	501.81000	500.56500	500.56500				0.00	0	26
GOVI On 05/05/2016 GOVI			510.73200	510.73200	509.46400	509.46400				0.00	0	0
Total GOVI Future										0.00	0	471
GOVI On 05/11/2015 GOVI	529.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Put			377,310.00000	37.73100	365,010,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			377,410.00000	37.74100	365,110,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Put			377,510.00000	37.75100	365,210,000			0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			114,250.00000	11.42500	101,800,000			0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Put			114,350.00000	11.43500	101,900,000			0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Put			114,450.00000	11.44500	102,000,000			0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			85,260.00000	8.52600	72,580,000			0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			85,360.00000	8.53600	72,680,000			0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			85,460.00000	8.54600	72,780,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	471
Total for GOVI										0.00	0	471
AL37 On 05/11/2015 Index Future			462.95500	462.95500	462.36900	462.36900				0.00	0	3

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37 On 04/02/2016 Index Future			470.76100	470.76100	470.17100	470.17100			0.00	0	0
Total AL37 Future									0.00	0	3
Total For AL37									0.00	0	3
AL7T On 05/11/2015 Index Future			543.43200	543.43200	541.91200	541.91200			0.00	0	1
AL7T On 04/02/2016 Index Future			552.59600	552.59600	551.05600	551.05600			0.00	0	0
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 05/11/2015 Index Future			496.82700	496.82700	495.53100	495.53100			0.00	0	456
ALBI On 04/02/2016 Index Future			505.20400	505.20400	503.89200	503.89200			0.00	0	146
ALBI On 05/05/2016 Index Future			514.18600	514.18600	512.85100	512.85100			0.00	0	0
Total ALBI Future									0.00	0	602
Total For ALBI									0.00	0	602
IGOV On 05/11/2015 Index Future			231.19800	231.19800	231.22400	231.22400			9,247,920.00	4	969
IGOV On 04/02/2016 Index Future			235.11500	235.11500	235.14400	235.14400			0.00	0	82
IGOV On 05/05/2016 Index Future			239.31300	239.31300	239.34300	239.34300			0.00	0	0
Total IGOV Future									9,247,920.00	4	1,051
Total For IGOV									9,247,920.00	4	1,051
ILBI On 05/11/2015 Index Future			626.85600	626.85600	626.90900	626.90900			0.00	0	0
ILBI On 04/02/2016 Index Future			637.57600	637.57600	637.63200	637.63200			0.00	0	160
Total ILBI Future									0.00	0	160
Total For ILBI									0.00	0	160
Total for Index									9,247,920.00	4	1,817
JIBAR F On 16/09/2015 Jibar Future			6.34000	93.66000	6.38000	93.62000			0.00	0	0
JIBAR F On 21/10/2015 Jibar Future			6.47000	93.53000	6.47000	93.53000			0.00	0	0
JIBAR F On 18/11/2015 Jibar Future			6.54000	93.46000	6.56000	93.44000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			6.64000	93.36000	6.63000	93.37000			0.00	0	0
JIBAR F On 20/01/2016 Jibar Future			6.71000	93.29000	6.71000	93.29000			0.00	0	0
JIBAR F On 17/02/2016 Jibar Future			6.82000	93.18000	6.78000	93.22000			0.00	0	2,000
JIBAR F On 16/03/2016 Jibar Future			6.88000	93.12000	6.85000	93.15000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.18000	92.82000	7.11000	92.89000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.40000	92.60000	7.30000	92.70000			0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			7.62000	92.38000	7.49000	92.51000			0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.77000	92.23000	7.64000	92.36000			0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.91000	92.09000	7.75000	92.25000			0.00	0	0
Total Jibar Future									0.00	0	2,000
Total For JIBAR FUTURE									0.00	0	2,000
Total for Jibar									0.00	0	2,000
10Y ST On 17/12/2025 Interest Rate Swap			101.59684	101.59684	101.87645	101.87645			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 19/12/2016 Interest Rate Swap			100.03228	100.03228	100.08673	100.08673				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			100.31191	100.31191	100.43133	100.43133				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			100.15425	100.15425	100.34482	100.34482				0.00	0	0
Total 5Y STND Future										0.00	0	0
Total For 5Y STND										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										168,976,223.72	1,645	526,651
AA02 On 28/03/2016 Spot Bond				101.40432		101.34998				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				99.81266		101.64217				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			9.37000	99.50906	9.40000	103.96890				0.00	0	500,000,000
Total AA05 SPOT										0.00	0	500,000,000
Total For AA05										0.00	0	500,000,000
AA06 On 15/04/2021 Spot Bond				101.27128		101.20822				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.89500	102.21870	9.93000	101.99186				0.00	0	703,050,000
Total AA07 SPOT										0.00	0	703,050,000
Total For AA07										0.00	0	703,050,000
AB01/R On 24/11/2020 Spot Bond			10.00000	111.50600	10.00000	111.41900				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.48702		100.41921				0.00	392,800,000	196,400,000
Total AB010 SPOT										0.00	392,800,000	196,400,000
Total For AB010										0.00	392,800,000	196,400,000
AB011 On 21/11/2023 Spot Bond				99.33053		99.26046				0.00	0	18,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB011 SPOT									0.00	0	18,800,000
Total For AB011									0.00	0	18,800,000
AB013 On 21/11/2018 Spot Bond			9.76000	98.66256	9.79000	98.50726			0.00	0	310,000,000
Total AB013 SPOT									0.00	0	310,000,000
Total For AB013									0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.02841	100.00000	9.95570			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	103.41362	10.84000	103.32467			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.41426	100.00000	10.35253			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	100.27476	11.37000	100.18341			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.69871	100.00000	11.58830			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	88.52025	11.81000	88.35298			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	10.40293	100.00000	10.26480			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				101.35208		101.28514			0.00	0	0
Total AB08 SPOT									0.00	0	0
Total For AB08									0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.95500	105.69639	8.99000	105.56773			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABC12: On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI: On 07/12/2023 Spot Bond			2.83000	270.03814	2.82000	270.03932			0.00	0	510,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABCPI3 SPOT										0.00	0	510,000,000
Total For ABCPI3										0.00	0	510,000,000
ABFN0 On 17/03/2016 Spot Bond				100.20090		100.14664				0.00	650,000,000	1,410,000,000
Total ABFN06 SPOT										0.00	650,000,000	1,410,000,000
Total For ABFN06										0.00	650,000,000	1,410,000,000
ABFN0 On 17/03/2018 Spot Bond				100.67154		100.61321				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				99.93771		99.87536				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				99.93598		99.87202				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				99.78217		99.72219				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				101.14273		101.08402				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.86356		100.80362				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				100.66680		100.60309				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				100.68340		100.61806				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.16000	177.96523	2.15000	177.94698				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	179.79234	2.17000	179.68212				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	192.15899	1.82000	192.04666				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.35125	82.65279	8.38625	82.53475				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.35125	82.65279	8.38625	82.53475				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				99.85304		99.78988				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.54000		100.54000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				99.74000		99.74000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				99.26000		99.26000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				97.81000		97.81000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				98.11000		98.11000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				101.39701		101.33481				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				101.27593		101.21473				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				96.74000		96.74000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				96.02000		96.02000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				95.73000		95.73000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				95.46000		95.46000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.53829		101.47592				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.09000	99.98058	7.13000	99.92192				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				101.30560		101.23972				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				93.70000		93.70000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				93.47000		93.47000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.69000	111.95934	2.68000	111.98061				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.53500	165.72388	2.53500	165.61737				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.48000	217.55096	2.48000	217.41215				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				90.16000		90.16000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				92.08000		92.08000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.91500	89.06437	9.95000	88.82476				0.00	0	1,050,000,000
Total ABN67 SPOT										0.00	0	1,050,000,000
Total For ABN67										0.00	0	1,050,000,000
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				104.33000		104.33000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				54.23000		54.23000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.69904		102.75858				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				99.90000		99.90000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				108.43500		108.43500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	108.31142	9.63000	108.22794				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				103.37000		103.37000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.85000	106.77278	9.89500	106.37765				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.27000	92.33885	9.30500	92.13119				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				104.18000		104.18000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				120.45000		120.45000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.94500	106.11799	9.99000	105.72531				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				93.83000		93.83000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.06247		99.99993				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				101.01201		100.94391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.60500	102.74348	8.64000	102.59391			11,186,500,000.00	1,300,000	1,420,000,000
Total ABS10 SPOT									11,186,500,000.00	1,300,000	1,420,000,000
Total For ABS10									11,186,500,000.00	1,300,000	1,420,000,000
ABS11 On 09/04/2021 Spot Bond			9.74500	102.72810	9.78000	102.50145			0.00	0	500,000,000
Total ABS11 SPOT									0.00	0	500,000,000
Total For ABS11									0.00	0	500,000,000
ABS12 On 14/05/2020 Spot Bond			9.53500	102.05451	9.57000	101.84832			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.97500	101.77194	10.01000	101.52520			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.44500	97.68001	9.48000	97.47909			18,890,000,000.00	2,000,000	4,432,150,000
Total ABS6 SPOT									18,890,000,000.00	2,000,000	4,432,150,000
Total For ABS6									18,890,000,000.00	2,000,000	4,432,150,000
ABS7 On 11/09/2026 Spot Bond			10.54500	88.87054	10.66000	88.11845			0.00	0	3,830,000,000
Total ABS7 SPOT									0.00	0	3,830,000,000
Total For ABS7									0.00	0	3,830,000,000
ABS9 On 17/03/2016 Spot Bond			7.67500	100.75430	7.70000	100.67994			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.23000	281.16223	2.22000	281.17864			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.56000	133.57065	1.56000	133.49546			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.22000	135.76000	2.22000	135.67636			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01022	100.00000	0.01014			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02€ On 15/09/2015 Spot Bond			9.06000	99.97518	9.10000	99.90037			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	10.58229	100.00000	10.50557				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	63.07536	100.00000	62.61807				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				75.42478		75.19475				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	63.07536	100.00000	62.61807				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				99.88075		99.82113				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				99.83868		99.76934				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				99.82314		99.74715				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				99.84562		99.77924				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				99.84093		99.77255				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				99.83887		99.76960				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				101.09051		101.01866				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				101.09051		101.01866				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				101.09640		101.02416				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				101.09640		101.02416				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				101.08461		101.01316				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 20/12/2015 Spot Bond				98.19002		98.13404				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 26/12/2015 Spot Bond				101.76478		101.69875				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL092 On 20/12/2018 Spot Bond				99.84378		99.77660				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				99.83883		99.76964				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				99.83690		99.76691				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				99.84067		99.77228				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				99.84940		99.78463				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.74500	100.72051	9.78000	100.51976				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				92.53803		92.47785				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				213.81839		215.84817				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				213.92990		215.96010				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				99.84553		99.77915				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.75616		100.69053				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.27362		100.20569				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.75660		100.69105				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				101.68186		101.61077				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				101.40565		101.33634				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.68421		100.61992				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.68843		100.62933				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				99.84499		99.77837				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.60962		100.54786				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL152 On 20/03/2017 Spot Bond				99.84859		99.78342				0.00	0	0
Total ACL152 SPOT										0.00	0	0
Total For ACL152										0.00	0	0
ACL153 On 20/03/2017 Spot Bond				99.85514		99.79278				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	99.83747	10.23000	99.75629				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				99.85840		99.79748				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/06/2017 Spot Bond				113.94516		113.94516				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL164 On 20/06/2019 Spot Bond			9.83500	102.16550	9.86500	101.99246				0.00	0	810,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL167 SPOT										0.00	0	810,000,000
Total For ACL167										0.00	0	810,000,000
ACL16€ On 20/06/2017 Spot Bond				99.84908		99.78414				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	120.88537	1.75000	120.81539				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				99.84203		99.77448				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				99.83725		99.76766				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				99.84681		99.78130				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				99.80878		99.74028				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL18€ On 20/06/2017 Spot Bond				101.04153		100.98176				0.00	3,000,000,000	1,500,000,000
Total ACL182 SPOT										0.00	3,000,000,000	1,500,000,000
Total For ACL182										0.00	3,000,000,000	1,500,000,000
ACL18€ On 20/06/2019 Spot Bond				99.84853		99.78375				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18€ On 20/09/2017 Spot Bond				100.59046		100.52488				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond				99.83821		99.76903				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2016 Spot Bond				99.85229		99.78876				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				99.84413		99.77719				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				99.84168		99.77370				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2015 Spot Bond				99.87195		99.81682				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				100.03001		99.97439				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				99.84121		99.77298				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				99.84121		99.77298				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				99.82196		99.74585				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				99.84108		99.77312				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				99.83224		99.76009				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.16257		101.09371				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				99.82196		99.74585				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				99.63993		99.58082				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				99.83803		99.76845				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				99.82960		99.75676				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				152.70956		154.15984				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				153.79524		155.25564				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				99.85064		99.78676				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				99.85197		99.78867				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.50595		100.44611				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				99.84834		99.78348				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				99.00841		98.94493				0.00	0	5,800,000
Total ACL213 SPOT										0.00	0	5,800,000
Total For ACL213										0.00	0	5,800,000
ACL213 On 20/09/2020 Spot Bond				99.84203		99.77448				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				99.85045		99.78648				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				99.85064		99.78676				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				99.84725		99.78159				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL21E On 11/05/2020 Spot Bond				100.79366		100.72458				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL21E On 26/01/2021 Spot Bond				101.13531		101.06506				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL22C On 26/01/2021 Spot Bond				101.11687		101.04778				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.06718		99.94376				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				101.06129		100.99148				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				101.03169		100.96402				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.44119		100.36824				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	82.56104	100.00000	81.50256				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	34.98573	100.00000	34.73208				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	15.84885	100.00000	15.73394				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	1.72448	100.00000	1.71198				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AGN00 On 12/10/2015 Spot Bond				100.37497		100.32122				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AGN001 SPOT									0.00	0	0
Total For AGN001									0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.49574		100.43351			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.54357					0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	85.80240	100.00000	85.21201			0.00	0	0
Total AHF1B1 SPOT									0.00	0	0
Total For AHF1B1									0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.57539					0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	85.82347	100.00000	85.23294			0.00	0	0
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				101.17043		101.10707			0.00	0	0
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				101.28463		101.21508			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				101.43677		101.35897			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				101.12858		101.06558			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A On 18/04/2016 Spot Bond			8.29000	101.68900	8.32500	101.60134			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				101.44704		101.36656			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				101.68017		101.58683			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	34.88454	100.00000	34.53065			0.00	0	0
Total AHL01U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AHL01U									0.00	0	0
AHL1A1 On 15/04/2020 Spot Bond			100.00000	9.17542	100.00000	9.08234			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.40500	97.56280	9.43500	97.40314		940,500,000,000.00		100,000,000	3,069,800,000
Total AIR01 SPOT								940,500,000,000.00		100,000,000	3,069,800,000
Total For AIR01								940,500,000,000.00		100,000,000	3,069,800,000
AIR02 On 30/04/2023 Spot Bond			9.94500	113.46851	9.99000	113.12764		0.00		0	0
Total AIR02 SPOT								0.00		0	0
Total For AIR02								0.00		0	0
AIR03 On 09/03/2016 Spot Bond			7.69500	101.63736	7.72000	101.56336		0.00		0	0
Total AIR03 SPOT								0.00		0	0
Total For AIR03								0.00		0	0
AIR04 On 29/05/2024 Spot Bond			9.65500	100.33922	9.69000	100.06232		0.00		0	0
Total AIR04 SPOT								0.00		0	0
Total For AIR04								0.00		0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	15.84113	100.00000	15.73618		0.00		0	0
Total AIR04U SPOT								0.00		0	0
Total For AIR04U								0.00		0	0
AIR05 On 29/05/2030 Spot Bond			10.27500	100.84116	10.31500	100.46379		0.00		0	0
Total AIR05 SPOT								0.00		0	0
Total For AIR05								0.00		0	0
AIRL01 On 30/04/2028 Spot Bond			2.78500	169.95530	2.78500	169.84265		0.00		0	0
Total AIRL01 SPOT								0.00		0	0
Total For AIRL01								0.00		0	0
ANG01 On 09/12/2016 Spot Bond				100.15533		100.09074		0.00		0	0
Total ANG010 SPOT								0.00		0	0
Total For ANG010								0.00		0	0
APF01 On 26/09/2017 Spot Bond				101.72114		101.65678		0.00		0	0
Total APF01 SPOT								0.00		0	0
Total For APF01								0.00		0	0
APF02 On 26/09/2019 Spot Bond				101.85226		101.78290		0.00		0	0
Total APF02 SPOT								0.00		0	0
Total For APF02								0.00		0	0
APF03 On 07/08/2018 Spot Bond				100.84518		100.77937		0.00		0	0
Total APF03 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For APF03										0.00	0	0
ASN00: On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00: On 22/03/2016 Spot Bond				99.88021		101.61577				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00: On 28/02/2017 Spot Bond				100.48290		100.39735				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00: On 20/12/2016 Spot Bond				101.75010		101.68802				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				99.85513		99.79277				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				102.52187		102.43176				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.08638		100.03453				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				94.29000		94.29000				0.00	0	0
Total ASN016 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN016									0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.08638		100.03453			0.00	0	0
Total ASN017 SPOT									0.00	0	0
Total For ASN017									0.00	0	0
ASN02: On 09/06/2017 Spot Bond				115.21232		115.19366			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.73000	236.64789	2.73000	236.49209			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN024 SPOT									0.00	0	0
Total For ASN024									0.00	0	0
ASN02: On 20/06/2019 Spot Bond				98.53875		98.47215			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03: On 19/09/2017 Spot Bond				113.56154		113.54196			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.76326		100.69544			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.74500	209.80466	2.74500	209.66629			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04: On 20/12/2016 Spot Bond				99.85905		99.79876			0.00	0	0
Total ASN046 SPOT									0.00	0	0
Total For ASN046									0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 24/09/2016 Spot Bond				99.78265		101.61401				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05 On 13/10/2016 Spot Bond				101.28448		101.22286				0.00	143,400,000	71,700,000
Total ASN054 SPOT										0.00	143,400,000	71,700,000
Total For ASN054										0.00	143,400,000	71,700,000
ASN05 On 16/04/2018 Spot Bond				101.27547		101.21112				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				101.22985		101.16066				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond				101.11907		101.05018				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond				101.05403		100.98635				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06 On 14/05/2018 Spot Bond				98.57593		98.57154				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06 On 13/11/2015 Spot Bond				100.00920		100.00966				0.00	0	0
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN06 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 01/06/2018 Spot Bond				100.27498		100.21139				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06 On 15/06/2018 Spot Bond				99.98051		99.92199				0.00	0	0
Total ASN068 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.83294		100.76667				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 30/06/2016 Spot Bond				101.64785		101.59725				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				87.72156		86.85354				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 02/07/2016 Spot Bond				101.41434		101.35692				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				99.81604		99.73740				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				99.84490		99.77857				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.08814		100.02202				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				99.83151		99.75948				0.00	4,000,000	2,000,000
Total ASN083 SPOT										0.00	4,000,000	2,000,000
Total For ASN083										0.00	4,000,000	2,000,000
ASN08: On 03/09/2020 Spot Bond				100.28067		100.20444				0.00	0	0
Total ASN084 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN084										0.00	0	0
ASN35I On 20/12/2016 Spot Bond			100.00000	42.78826	100.00000	42.50480				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38I On 20/12/2017 Spot Bond			100.00000	23.04889	100.00000	22.88179				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	23.13091	100.00000	22.96321				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	22.76182	100.00000	22.59680				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	38.59588	100.00000	38.31300				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	44.72890	100.00000	44.40461				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	17.35486	100.00000	17.22904				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	45.70241	100.00000	45.37107				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	66.10023	100.00000	65.62100				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.30469	100.00000	1.28914				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00010		99.94306				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				99.86210		99.80313				0.00	0	0
Total BAR003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				101.94026		101.87947			0.00	0	0
Total BAW10 SPOT									0.00	0	0
Total For BAW10									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.23000	105.91970	9.26000	105.76236			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.75296		101.69144			0.00	0	350,000,000
Total BAW13 SPOT									0.00	0	350,000,000
Total For BAW13									0.00	0	350,000,000
BAW15 On 01/02/2016 Spot Bond				101.00933		100.95054			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.02384		99.95967			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.35902		100.29324			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.99500	100.87185	10.03000	100.65283		77,961,000,000,000.00	7,800,000,000	3,600,000,000	
Total BAW19 SPOT								77,961,000,000,000.00	7,800,000,000	3,600,000,000	
Total For BAW19								77,961,000,000,000.00	7,800,000,000	3,600,000,000	
BAW2 On 02/10/2015 Spot Bond			7.08000	105.46676	7.12000	105.40322		0.00	0	0	
Total BAW2 SPOT								0.00	0	0	
Total For BAW2								0.00	0	0	
BAW20 On 15/01/2016 Spot Bond			100.00000	92.23058	100.00000	91.54229		0.00	0	0	
Total BAW20U SPOT								0.00	0	0	
Total For BAW20U								0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			10.09500	95.99604	10.13000	100.38992		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW3 On 02/10/2017 Spot Bond				103.82845		103.76268		0.00	0	0	
Total BAW3 SPOT								0.00	0	0	
Total For BAW3								0.00	0	0	
BAW8 On 02/10/2017 Spot Bond			9.10500	106.00076	9.14000	105.85843		0.00	0	0	
Total BAW8 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			10.95811	103.06715	10.98248	102.96832				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.78532	102.41469	10.79619	102.32458				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.76359	102.40534	10.77446	102.31547				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				102.26689		102.17691				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond			10.92967	102.39755	10.93241	102.30660				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA0 On 31/12/2017 Spot Bond			12.04304	101.92221	12.11300	101.68398				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond				102.31875		102.22668				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA1 On 31/12/2015 Spot Bond				102.31875		102.22668				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				102.31883		102.22676				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			11.20811	102.22703	11.23248	102.12696				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			11.12363	102.48088	11.13826	102.38490				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA1 On 30/09/2015 Spot Bond			10.78532	102.41469	10.79619	102.32458				0.00	0	0
Total BAYA14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.06000	102.58716	11.06000	102.49521				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.31795	102.18912	10.36244	102.07966				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				102.89113		102.80867				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				102.19445		102.10584				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				102.19445		102.10584				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/09/2015 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			12.05637	100.83098	7.58392	97.98386				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.88000	101.02510	11.91500	100.87313				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				99.70845		99.70845				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.80500	99.27433	11.84000	99.11834				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				102.00792		101.92838				0.00	0	0
Total BAYA29 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	101.91269	9.28000	101.83650				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				102.15720		102.06867				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.70500	98.91859	11.73500	98.76900				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				102.09529		102.00931				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				102.14687		102.05878				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				102.14687		102.05878				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.90330		99.90330				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				102.07052		101.98557				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				102.16296		102.07715				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				102.16296		102.07715				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				102.07465		101.98952				0.00	0	0
Total BAYA43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				102.09081		102.00793				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				102.16306		102.07725				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				101.69695		101.62991				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				101.78553		101.71224				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.95811	103.68534	13.98248	103.56123				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.32356	103.22670	15.37084	103.04380				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.24511	102.94155	14.29536	102.78479				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				102.81648		102.70069				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				102.81648		102.70069				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				102.81648		102.70069				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				102.91933		102.79925				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				102.45616		102.35531				0.00	0	0
Total BAYB09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	40.72847	100.00000	40.49710				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	22.47323	100.00000	22.31030				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	20.45316	100.00000	20.30488				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	12.62541	100.00000	12.53388				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	12.62541	100.00000	12.53388				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	15.26472	100.00000	15.15405				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	13.22662	100.00000	13.13073				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				101.07383		101.01455				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				101.35300		101.29353				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				101.16874		101.10885				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	10.95002	100.00000	10.87063				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	10.95002	100.00000	10.87063				0.00	0	0
Total BCP4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BCP4U										0.00	0	0
BCP97I On 23/10/2015 Spot Bond			100.00000	90.34653	100.00000	89.68059				0.00	0	0
Total BCP97U SPOT										0.00	0	0
Total For BCP97U										0.00	0	0
BCP98I On 20/11/2015 Spot Bond			100.00000	84.49074	100.00000	83.90805				0.00	0	0
Total BCP98U SPOT										0.00	0	0
Total For BCP98U										0.00	0	0
BCP99I On 04/12/2015 Spot Bond			100.00000	81.83857	100.00000	81.29176				0.00	0	0
Total BCP99U SPOT										0.00	0	0
Total For BCP99U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.13000	184.95996	2.12000	184.90508				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.46500	157.70186	8.51000	156.80950				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.46500	158.11429	8.51000	157.22834				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.85000	97.81562	8.89500	97.42199				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.50500	100.19442	8.53500	100.06033				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				101.14115		101.07816				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				101.93441		101.87728				0.00	0	0
Total BG22A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BG22A3									0.00	0	0
BG22B On 21/07/2016 Spot Bond				101.23830		101.16995			0.00	0	0
Total BG22B1 SPOT									0.00	0	0
Total For BG22B1									0.00	0	0
BG22C On 21/07/2016 Spot Bond				101.31299		101.24051			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D On 21/07/2016 Spot Bond				101.52161		101.43757			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	58.50666	100.00000	58.08248			0.00	0	0
Total BG22YU SPOT									0.00	0	0
Total For BG22YU									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG32A1 SPOT									0.00	0	0
Total For BG32A1									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.99166		100.92808			0.00	0	0
Total BG32A2 SPOT									0.00	0	0
Total For BG32A2									0.00	0	0
BG32A On 30/10/2016 Spot Bond				101.01036		100.94555			0.00	0	0
Total BG32A3 SPOT									0.00	0	0
Total For BG32A3									0.00	0	0
BG32A On 30/10/2016 Spot Bond				101.01659		100.95137			0.00	0	0
Total BG32A4 SPOT									0.00	0	0
Total For BG32A4									0.00	0	0
BG32B On 30/10/2016 Spot Bond				101.09134		101.02119			0.00	0	0
Total BG32B SPOT									0.00	0	0
Total For BG32B									0.00	0	0
BG32C On 30/10/2016 Spot Bond				101.19090		101.11418			0.00	0	0
Total BG32C SPOT									0.00	0	0
Total For BG32C									0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	36.63574	100.00000	36.37013			0.00	0	0
Total BG32DU SPOT									0.00	0	0
Total For BG32DU									0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	36.63574	100.00000	36.37013			0.00	0	0
Total BG32YU SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				99.97949		99.91775				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				99.97909		99.91614				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A: On 15/03/2017 Spot Bond			8.60500	100.24607	8.64000	100.12856				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				99.97790		99.91132				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				99.97565		99.90265				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	26.15089	100.00000	25.96130				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	26.15089	100.00000	25.96130				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				101.69497		101.61692				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2024 Spot Bond			11.49500	101.29662	11.53000	101.09209				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				101.05918		100.97896				0.00	0	1,200,000,000
Total BGL03 SPOT										0.00	0	1,200,000,000
Total For BGL03										0.00	0	1,200,000,000
BGL04 On 05/02/2025 Spot Bond			11.38500	96.55360	11.42000	96.35136				0.00	0	0
Total BGL04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.49500	99.85067	11.53000	99.62980				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.29454		100.21426				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			11.95500	99.67431	11.99000	99.41730				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.29808		100.21701				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				104.63192		104.56904				0.00	0	0
Total BGR01 SPOT										0.00	0	0
Total For BGR01										0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	85.28594	100.00000	84.73214				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.34294		100.28035				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				101.22060		101.15953				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.18500	100.77764	9.21500	100.60963				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC46 On 13/10/2015 Spot Bond				101.15749		101.10006				0.00	0	0
Total BIDC46 SPOT										0.00	0	0
Total For BIDC46										0.00	0	0
BIDC48 On 06/11/2015 Spot Bond				99.04451		98.99043				0.00	0	0
Total BIDC48 SPOT										0.00	0	0
Total For BIDC48										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.45542		100.39917				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.52323		100.45843				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.44586		100.38990				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.46697		100.40837				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.50532		100.44188				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.66414		100.58064				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.93439		100.81771				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				101.20916		101.13620				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				101.24245		101.16744				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BSR14 SPOT										0.00	0	0
Total For BSR14										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				99.89709		99.82005				0.00	0	0
Total BSR15 SPOT										0.00	0	0
Total For BSR15										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				99.91665		99.83343				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				99.80304		99.71826				0.00	0	0
Total BSR17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BSR17										0.00	0	0
BTC00: On 20/10/2015 Spot Bond				99.31188		99.25454				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC01: On 24/11/2015 Spot Bond				98.65948		98.60283				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC05: On 11/09/2015 Spot Bond				100.00000	0.00000	99.35412				0.00	0	0
Total BTC051 SPOT										0.00	0	0
Total For BTC051										0.00	0	0
BTC05: On 07/10/2015 Spot Bond				99.59355		99.54053				0.00	0	0
Total BTC052 SPOT										0.00	0	0
Total For BTC052										0.00	0	0
BTC05: On 14/01/2016 Spot Bond				101.22216		101.16478				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC05: On 21/10/2015 Spot Bond				99.34672		99.29375				0.00	0	0
Total BTC055 SPOT										0.00	0	0
Total For BTC055										0.00	0	0
BTC05: On 19/10/2015 Spot Bond				99.38170		99.32871				0.00	0	0
Total BTC056 SPOT										0.00	0	0
Total For BTC056										0.00	0	0
BTC05: On 19/01/2016 Spot Bond				101.14279		101.08659				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC05: On 14/10/2015 Spot Bond				99.46910		99.41600				0.00	0	0
Total BTC058 SPOT										0.00	0	0
Total For BTC058										0.00	0	0
BTC05: On 23/10/2015 Spot Bond				99.29104		99.23650				0.00	0	0
Total BTC059 SPOT										0.00	0	0
Total For BTC059										0.00	0	0
BTC06: On 25/01/2016 Spot Bond				100.92561		100.86845				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC06: On 03/11/2015 Spot Bond				99.09180		99.03731				0.00	0	0
Total BTC061 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC061										0.00	0	0
BTC06: On 30/10/2015 Spot Bond				98.96903		98.92886				0.00	0	0
Total BTC062 SPOT										0.00	0	0
Total For BTC062										0.00	0	0
BTC06: On 25/11/2015 Spot Bond				98.68204		98.62712				0.00	0	0
Total BTC063 SPOT										0.00	0	0
Total For BTC063										0.00	0	0
BTC06: On 12/02/2016 Spot Bond				100.57957		100.52319				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC06: On 28/09/2015 Spot Bond				99.75142		99.69815				0.00	0	0
Total BTC065 SPOT										0.00	0	0
Total For BTC065										0.00	0	0
BTC06: On 23/11/2015 Spot Bond				98.72690		98.67234				0.00	0	0
Total BTC066 SPOT										0.00	0	0
Total For BTC066										0.00	0	0
BTC06: On 22/02/2016 Spot Bond				100.45098		100.39438				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC06: On 09/10/2015 Spot Bond				99.55248		99.49878				0.00	0	0
Total BTC068 SPOT										0.00	0	0
Total For BTC068										0.00	0	0
BTC06: On 12/10/2015 Spot Bond				99.49878		99.44507				0.00	0	0
Total BTC069 SPOT										0.00	0	0
Total For BTC069										0.00	0	0
BUS01: On 30/09/2016 Spot Bond			100.00000	43.24084	100.00000	42.92734				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.68847		101.62290				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.75149		101.68342				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1: On 17/03/2017 Spot Bond				99.93552		99.87113				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BWZJ17									0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.58231		100.51597			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	21.43874	100.00000	21.28331			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.80500	109.64221	9.84000	109.51840			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				105.00539		104.93094			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.15500	105.17838	8.19000	105.08770		4,240,600,000,000.00	520,000,000	295,000,000	
Total CBL11 SPOT								4,240,600,000,000.00	520,000,000	295,000,000	
Total For CBL11								4,240,600,000,000.00	520,000,000	295,000,000	
CBL12 On 06/09/2018 Spot Bond			15.40500	90.76751	15.43500	90.59119			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				98.52984		98.43879			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.20500	96.94889	13.23500	96.77023			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.25500	103.30950	9.29000	103.17969			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				97.53513		97.44508			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.20500	94.21343	13.23500	94.02896			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				101.03116		100.97072			0.00	520,000,000	130,000,000
Total CBL19 SPOT									0.00	520,000,000	130,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL19										0.00	520,000,000	130,000,000
CBL20 On 14/12/2019 Spot Bond				93.92222		93.83595				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.84165		100.77796				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.89500	94.45129	10.93000	94.25132				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.65219		100.58057				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.37000	114.35820	10.41500	114.00936				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.40000	109.81431	10.44500	109.45713				0.00	0	1,000,000,000
Total CCT02 SPOT										0.00	0	1,000,000,000
Total For CCT02										0.00	0	1,000,000,000
CCT03 On 15/03/2025 Spot Bond			10.29500	105.13595	10.34000	104.77217				0.00	0	169,800,000
Total CCT03 SPOT										0.00	0	169,800,000
Total For CCT03										0.00	0	169,800,000
CGR10 On 08/12/2016 Spot Bond				100.18854		100.04304				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			12.00500	105.57692	12.04000	105.45860				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				102.24560		102.15792				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				102.54546		102.45874				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	112.65280	10.00000	112.56460				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				101.85419		101.77135				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				99.79749		102.11754				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				101.43004		101.34838				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	9.85598	100.00000	9.76396				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	17.54626	100.00000	17.41766				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	20.04841	100.00000	19.86121				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.85245		101.77916				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.92468		101.84847				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				102.00772		101.92818				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.43363		100.35738				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.46764		100.38532				0.00	0	0
Total CIG07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG07										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN17(On 20/12/2015 Spot Bond				99.84565		99.77927				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17(On 20/03/2016 Spot Bond				100.18475		100.12780				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18(On 01/07/2021 Spot Bond			10.11000	102.03042	10.11000	101.94841				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18(On 06/07/2016 Spot Bond				101.48778		101.42343				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19(On 23/08/2016 Spot Bond			2.76000	124.93578	2.76000	124.85336				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19(On 24/08/2016 Spot Bond				107.22998		107.22998				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19(On 29/08/2021 Spot Bond			3.14000	124.77675	3.14000	124.69048				0.00	0	0
Total CLN193 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	100.31315	8.25000	100.24596				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.92000	125.56519	2.92000	125.48063				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	124.33976	2.40000	124.26126				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				99.78329		99.69024				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 17/10/2016 Spot Bond			8.76500	103.22869	8.79000	103.13049				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				101.20502		101.13780				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				101.22315		101.15687				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.81500	103.28304	8.84000	103.18422				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.81500	103.28304	8.84000	103.18422				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.86500	102.06499	8.89000	101.96361				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				99.84190		99.77392				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				99.82580		99.75093				0.00	0	0
Total CLN227 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN227										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.66839		100.60452				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.47842		100.41079				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	100.52283	9.35000	100.44797				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	100.52283	9.35000	100.44797				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				102.38629		102.32414				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				102.11409		102.05065				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				102.45807		102.39626				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				102.45807		102.39626				0.00	0	0
Total CLN259 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN259										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				102.45807		102.39626				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				102.05340		101.98921				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.63500	104.54739	9.66500	104.37898				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26 On 30/04/2017 Spot Bond				101.58582		101.52182				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN26 On 20/06/2017 Spot Bond				102.89122		102.82580				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.09849		100.03306				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.09954		100.03453				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.09589		100.03325				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN27 On 22/05/2017 Spot Bond				100.45668		100.39233				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN27 On 25/05/2017 Spot Bond				100.51116		100.43516				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.27545		100.21367				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN28 On 07/06/2017 Spot Bond				100.87555		100.81142				0.00	0	0
Total CLN280 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN280										0.00	0	0
CLN280 On 20/09/2015 Spot Bond				99.84872		99.78403				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				101.04548		100.97985				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.67455		100.60843				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				102.15643		102.08227				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.99439		101.91960				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				103.69143		103.62415				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				101.75919		101.68463				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				101.97254		101.89858				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				101.79407		101.71919				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				99.83123		99.75867				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				101.75924		101.68468				0.00	0	0
Total CLN297 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				102.15073		102.07766				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.86818		101.79151				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				162.33524		162.33524				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.84511		100.77612				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				161.53496		161.53496				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				161.53496		161.53496				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				162.71410		162.71410				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				157.36583		157.36583				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				158.47176		158.47176				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.75434		100.68085				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.19500	95.14939	11.23000	94.90446				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.71500	91.74181	11.75000	91.49434				0.00	0	0
Total CLN315 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				101.78553		101.71224				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				99.81967		99.74258				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.73787		100.66598				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				101.17128		101.10296				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				101.10838		101.03372				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	103.25985	8.80500	103.18734				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				99.84108		99.77312				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				101.18246		101.11349				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				99.83114		99.75894				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				99.82005		99.74313				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				99.83822		99.76863				0.00	0	0
Total CLN328 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN328										0.00	0	0
CLN33 On 20/06/2017 Spot Bond				99.77493		99.67822				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN33 On 20/06/2017 Spot Bond				82.17565		81.99595				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN33 On 20/06/2018 Spot Bond				99.82328		99.74728				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33 On 30/06/2017 Spot Bond				101.78553		101.71224				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33 On 20/09/2015 Spot Bond				139.84411		139.84411				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN33 On 20/09/2018 Spot Bond				139.96893		139.96893				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN33 On 28/07/2017 Spot Bond				101.10518		101.03539				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				99.79197		99.70308				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				101.79586		101.72215				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34 On 20/06/2017 Spot Bond				99.77632		99.68021				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				99.81554		99.73635				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				99.85879		99.79804				0.00	0	0
Total CLN344 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				99.82540		99.75076				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				101.09487		101.02574				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.76199		100.69580				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				101.74420		101.67260				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				101.04747		100.98311				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.37382		100.30818				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				101.02559		100.95806				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				101.16429		101.09638				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				99.85484		99.79276				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.37500	100.80643	10.41000	100.52743				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				99.85018		99.78576				0.00	0	0
Total CLN363 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				101.04282		100.96183				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.51500	102.18903	12.55000	101.90492				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				101.08433		101.00009				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.54500	102.17703	12.58000	101.90252				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	106.70043	10.02000	106.61542				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				101.08433		101.00009				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				101.16295		101.09097				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				99.80859		99.72677				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				99.85250		99.78909				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				99.84930		99.78452				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				99.84945		99.78468				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.86197		101.78556				0.00	0	0
Total CLN375 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.89500	99.78029	9.93000	99.55571				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				102.16992		102.08248				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				99.82483		99.74994				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	97.49234	10.98000	97.40742				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	99.82556	11.00000	99.73846				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				99.83033		99.75754				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				101.12715		101.06373				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.30500	98.36317	12.34000	98.08202				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				99.80514		99.72187				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				99.84918		99.78441				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				101.25520		101.17935				0.00	71,600,000	35,800,000
Total CLN387 SPOT										0.00	71,600,000	35,800,000
Total For CLN387										0.00	71,600,000	35,800,000
CLN387 On 20/09/2019 Spot Bond				99.83907		99.76989				0.00	0	0
Total CLN388 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				101.58392		101.52051				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				99.86161		99.80206				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				99.84872		99.78403				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				91.58944		91.58944				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				99.84012		99.77176				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.25377		100.19021				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				99.82673		99.75267				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				99.77994		99.68592				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.71148		100.64218				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.70735		100.63846				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				99.84012		99.77176				0.00	0	0
Total CLN400 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				99.82005		99.74313				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				101.67618		101.60997				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				101.66152		101.59329				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.66414		100.58064				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				99.85828		99.79767				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				82.46374		82.46374				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				99.83916		99.77039				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				101.33542		100.78807				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				101.63807		101.55703				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				99.82196		99.74586				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				99.82100		99.74449				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				101.01588		100.93493				0.00	0	0
Total CLN412 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN412										0.00	0	0
CLN41: On 20/09/2020 Spot Bond				99.82387		99.74858				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41: On 20/09/2020 Spot Bond				99.78757		99.69681				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN41: On 20/09/2020 Spot Bond				99.81432		99.73495				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN41: On 18/07/2020 Spot Bond				100.34177		100.25610				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	42.60836	7.01000	42.58464				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				168.18665		168.18665				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.85000	149.14906	8.89500	148.85175				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.46500	157.70186	8.51000	156.80950				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.46500	158.11429	8.51000	157.22834				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				99.31076		99.25332				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				99.30486		99.24694				0.00	0	0
Total CLNF02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLNF02										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.52566		101.45575				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.83049		101.76275				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				99.83999		99.77121				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				99.85053		99.78623				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				99.84851		99.78334				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				101.51755		101.44591				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				99.83821		99.76903				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				101.17128		101.10296				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				99.85235		99.78921				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				99.85320		99.79004				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				99.85414		99.79137				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				99.85314		99.78998				0.00	0	0
Total CLNF14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				99.83821		99.76903			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.47351		100.39935			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				101.45883		101.38642			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.94500	107.31486	8.97000	107.22540			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.93000	102.62529	8.96500	102.46847		23,218,000,000.00	2,600,000	1,039,000,000	
Total COJ04 SPOT								23,218,000,000.00	2,600,000	1,039,000,000	
Total For COJ04								23,218,000,000.00	2,600,000	1,039,000,000	
COJ05 On 05/06/2023 Spot Bond			10.53500	112.00858	10.57000	111.72201		0.00	0	0	
Total COJ05 SPOT								0.00	0	0	
Total For COJ05								0.00	0	0	
COJ06 On 09/12/2015 Spot Bond			7.54000	103.56757	7.58000	103.49463		0.00	0	0	
Total COJ06 SPOT								0.00	0	0	
Total For COJ06								0.00	0	0	
COJ07 On 23/03/2021 Spot Bond			10.10500	102.54817	10.14000	107.69040		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			10.15500	102.80912	10.19000	102.52596		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			10.52500	96.82303	10.56000	96.57096		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			11.19500	97.93423	11.24000	97.56229		0.00	0	1,000,000,000	
Total COT02 SPOT								0.00	0	1,000,000,000	
Total For COT02								0.00	0	1,000,000,000	
COT03 On 05/06/2028 Spot Bond			11.19500	90.95624	11.24000	90.59976		0.00	0	0	
Total COT03 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COT03										0.00	0	0
CPL000 On 28/02/2017 Spot Bond				100.37639		100.31027				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL010 On 12/12/2019 Spot Bond			100.00000	9.90802	100.00000	10.35354				0.00	0	0
Total CPL010U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL020 On 25/08/2017 Spot Bond				100.42602		100.36284				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				99.81661		101.68930				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.38583		100.32132				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL027 On 23/10/2015 Spot Bond				102.82871		102.76978				0.00	0	0
Total CPL027 SPOT										0.00	0	0
Total For CPL027										0.00	0	0
CPL028 On 12/03/2020 Spot Bond			100.00000	9.95713	100.00000	9.47034				0.00	0	0
Total CPL028U SPOT										0.00	0	0
Total For CPL028U										0.00	0	0
CPL030 On 12/12/2018 Spot Bond			100.00000	12.96335	100.00000	14.13235				0.00	0	0
Total CPL030U SPOT										0.00	0	0
Total For CPL030U										0.00	0	0
CPL040 On 26/08/2016 Spot Bond			100.00000	52.82676	100.00000	52.13290				0.00	0	0
Total CPL040U SPOT										0.00	0	0
Total For CPL040U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.87000	97.81658	11.90500	97.55459				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN380 On 10/06/2018 Spot Bond			100.00000	15.99026	100.00000	15.87306				0.00	0	0
Total DEN380U SPOT										0.00	0	0
Total For DEN380U										0.00	0	0
DEN390 On 10/06/2018 Spot Bond			100.00000	8.67460	100.00000	8.61102				0.00	0	0
Total DEN390U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DEN39U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	16.64382	100.00000	16.52183				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.96164		100.90425				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.13000	100.80058	8.16500	100.67125				0.00	0	950,000,000
Total DENG44 SPOT										0.00	0	950,000,000
Total For DENG44										0.00	0	950,000,000
DENG5 On 20/11/2015 Spot Bond				100.48672		100.42806				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.39905		100.33993				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.21886		100.15961				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	88.94147	100.00000	88.30768				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.02045		100.03969				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				101.50767		101.43974				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.89462		100.83180				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				100.75479		100.69521				0.00	0	0
Total DLTC11 SPOT										0.00	0	0
Total For DLTC11										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.79327		100.73020				0.00	0	0
Total DLTC12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DLTC12									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				99.79235		99.70362			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				101.89440		101.78316			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/06/2019 Spot Bond				99.81909		99.74176			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				54.50193		54.35587			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.63500	99.51740	9.67000	99.29109			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.66500	108.95255	7.69000	108.86637			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.40500	101.11716	9.44000	100.91744		1,958,121,000,000.00	208,200,000	1,493,000,000	
Total DV22 SPOT								1,958,121,000,000.00	208,200,000	1,493,000,000	
Total For DV22								1,958,121,000,000.00	208,200,000	1,493,000,000	
DV23 On 27/02/2023 Spot Bond			9.84500	101.28364	9.88000	101.02164		744,282,000,000.00	75,600,000	1,085,800,000	
Total DV23 SPOT								744,282,000,000.00	75,600,000	1,085,800,000	
Total For DV23								744,282,000,000.00	75,600,000	1,085,800,000	
DV24 On 18/02/2024 Spot Bond			9.78500	100.15973	9.82000	99.88477		0.00	0	113,200,000	
Total DV24 SPOT								0.00	0	113,200,000	
Total For DV24								0.00	0	113,200,000	
DV29 On 18/02/2029 Spot Bond			9.82500	102.75275	9.86500	102.37383		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DVC00: On 15/09/2015 Spot Bond				99.98069		99.92280			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC00: On 20/11/2015 Spot Bond				100.48472		100.42630			0.00	0	0
Total DVC008 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVC008										0.00	0	0
DVC01 On 15/09/2015 Spot Bond				99.98069		99.92280				0.00	0	0
Total DVC010 SPOT										0.00	0	0
Total For DVC010										0.00	0	0
DVC01 On 11/06/2016 Spot Bond				100.05508		99.99990				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC01 On 26/01/2016 Spot Bond				100.93751		100.87960				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC01 On 25/06/2016 Spot Bond				101.54619		101.48585				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC01 On 24/02/2016 Spot Bond				100.37948		100.32237				0.00	0	0
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC01 On 24/08/2016 Spot Bond				100.38320		100.32554				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.59112		100.53343				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				99.57311		99.51664				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				101.05427		100.99372				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.51500	121.16174	8.55000	120.92517				0.00	0	2,400,000,000
Total E170 SPOT										0.00	0	2,400,000,000
Total For E170										0.00	0	2,400,000,000
ECN20 On 14/03/2020 Spot Bond			9.65000	100.00000	9.65000	9.65000				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.75000	100.00000	9.75000	9.75000				0.00	0	0
Total ECN22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.95000	100.00000	9.95000	9.95000				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
EDC01 On 04/04/2016 Spot Bond				98.43063		98.27247				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.50000	99.28617	2.50000	99.22275				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.27500	125.13345	2.27500	125.05580				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.27500	112.45472	2.27500	112.38494				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.19500	113.23209	2.19500	113.16257				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.33000	104.19176	2.33000	104.12653				0.00	0	2,000,000,000
Total EL31 SPOT										0.00	0	2,000,000,000
Total For EL31										0.00	0	2,000,000,000
EL36 On 31/01/2036 Spot Bond			2.48000	99.75992	2.48000	99.69636				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.94500	103.68190	9.98000	103.46526				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.84500	103.73102	9.88000	103.49971				0.00	0	0
Total EMM02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.24500	102.50653	10.29000	102.17116				0.00	0	113,200,000
Total EMM03 SPOT										0.00	0	113,200,000
Total For EMM03										0.00	0	113,200,000
EMM04 On 16/05/2028 Spot Bond			10.46000	97.52261	10.50000	97.33431				0.00	0	56,600,000
Total EMM04 SPOT										0.00	0	56,600,000
Total For EMM04										0.00	0	56,600,000
EMM05 On 17/04/2029 Spot Bond			10.60000	104.59706	10.64000	104.33170				0.00	0	4,258,820,200
Total EMM05 SPOT										0.00	0	4,258,820,200
Total For EMM05										0.00	0	4,258,820,200
EMM06 On 23/06/2025 Spot Bond			10.34500	101.95613	10.39000	101.71015				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.36192		100.29785				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00006		99.94165				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.85736		100.79245				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.82563		100.76317				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.55846		100.49488				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.25695		100.19259				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	9.30269	100.00000	9.17916				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	4.13453	100.00000	4.07963				0.00	0	0
Total EPF02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF02U										0.00	0	0
EPFC1: On 05/11/2015 Spot Bond				100.78383		100.72468				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC1: On 23/02/2016 Spot Bond				100.43612		100.37470				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC1: On 23/02/2016 Spot Bond				100.40021		100.34284				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC1: On 22/08/2016 Spot Bond				100.42259		100.36201				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				99.79874		102.52140				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				97.17083		97.08025				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.51430		100.44037				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.48500	99.69410	10.51500	99.54608				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				98.70892		98.63718				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				98.35055		98.26720				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.63081		100.56410				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.66851		100.59773				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.59029		100.52671				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.56339		100.50272				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.58207		100.51938				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.57810		100.51709				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.57054		100.51034				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.60455		100.54069				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.63013		100.56350				0.00	0	0
Total ERSA21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA21									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.30500	105.86875	8.33500	105.72816			1,695,163,448,000.00	204,113,600	17,380,000,000
Total ES18 SPOT									1,695,163,448,000.00	204,113,600	17,380,000,000
Total For ES18									1,695,163,448,000.00	204,113,600	17,380,000,000
ES23 On 25/01/2023 Spot Bond			9.04000	106.44424	9.07500	106.17630			508,537,968,000.00	56,254,200	7,575,557,700
Total ES23 SPOT									508,537,968,000.00	56,254,200	7,575,557,700
Total For ES23									508,537,968,000.00	56,254,200	7,575,557,700
ES26 On 02/04/2026 Spot Bond			9.29500	93.94671	9.34000	93.59807			195,260,065,000.00	21,007,000	16,509,539,600
Total ES26 SPOT									195,260,065,000.00	21,007,000	16,509,539,600
Total For ES26									195,260,065,000.00	21,007,000	16,509,539,600
ES33 On 15/09/2033 Spot Bond			9.90500	79.95941	9.94000	79.65078			292,193,538,000.00	29,499,600	73,849,329,500
Total ES33 SPOT									292,193,538,000.00	29,499,600	73,849,329,500
Total For ES33									292,193,538,000.00	29,499,600	73,849,329,500
ES42 On 25/04/2042 Spot Bond			9.96500	89.68350	9.99500	89.36668			10,024,790,000.00	1,006,000	63,980,265,400
Total ES42 SPOT									10,024,790,000.00	1,006,000	63,980,265,400
Total For ES42									10,024,790,000.00	1,006,000	63,980,265,400
EXX01 On 19/05/2017 Spot Bond				99.57376		99.50411			0.00	172,000,000	86,000,000
Total EXX01 SPOT									0.00	172,000,000	86,000,000
Total For EXX01									0.00	172,000,000	86,000,000
EXX02 On 19/05/2019 Spot Bond				97.70615		97.63612			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				101.23295		101.16955			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				101.69926		101.63574			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.52993		100.46431			0.00	0	113,200,000
Total FIFB04 SPOT									0.00	0	113,200,000
Total For FIFB04									0.00	0	113,200,000
FIFC14 On 20/11/2015 Spot Bond				100.48463		100.42500			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.24157		100.18170			0.00	0	0
Total FIFC15 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFC15										0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				103.06903		103.01038				0.00	0	0
Total FIFC17 SPOT										0.00	0	0
Total For FIFC17										0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				101.86275		101.80330				0.00	0	0
Total FIFC19 SPOT										0.00	0	0
Total For FIFC19										0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				100.13305		100.07598				0.00	0	0
Total FIFC20 SPOT										0.00	0	0
Total For FIFC20										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				100.63500		100.57694				0.00	0	0
Total FIFC21 SPOT										0.00	0	0
Total For FIFC21										0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				100.40508		100.34702				0.00	0	0
Total FIFC22 SPOT										0.00	0	0
Total For FIFC22										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.41924		100.35913				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.12528	100.00000	0.12411				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.12528	100.00000	0.12411				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.44770	100.00000	11.36470				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.14277	100.00000	11.06198				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				99.97991		99.91978				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				99.12446		99.05548				0.00	0	0
Total FR2A4B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FR2A4B										0.00	0	0
FR2A4 On 15/09/2023 Spot Bond				99.97744		99.91007				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4 On 15/09/2023 Spot Bond				99.97580		99.90360				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.80500	98.37379	9.83500	98.21610				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.07087		100.01774				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.07080		100.01766				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				101.12264		101.05503				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				101.88192		101.81569				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.28244		100.21226				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.28695		100.21564				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.59500	100.30670	10.63000	100.07684				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.18719		100.10690				0.00	143,400,000	71,700,000
Total FRB15 SPOT										0.00	143,400,000	71,700,000
Total For FRB15										0.00	143,400,000	71,700,000
FRB16 On 08/07/2025 Spot Bond				101.79567		101.71535				0.00	0	0
Total FRB16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				101.82295		101.74138			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.65500	106.37956	10.68500	106.20599			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				103.21147		103.13843			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.22000	135.76000	2.22000	135.67636			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.26000	280.59312	2.25000	280.60873			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.40500	114.68677	2.39500	114.71147			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.10500	156.11281	3.10500	156.00531			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.24000	196.22213	3.24000	196.08488			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.36000	99.97984	7.40000	99.91897			0.00	0	0
Total FRBN04 SPOT									0.00	0	0
Total For FRBN04									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.54800	67.87382	7.54900	67.85668			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.38700	43.22940	9.38600	43.21947			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.63000	41.86053	9.63000	41.85082			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBZ03										0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.31047		100.22560				0.00	0	169,800,000
Total FRC107 SPOT										0.00	0	169,800,000
Total For FRC107										0.00	0	169,800,000
FRC10: On 20/06/2017 Spot Bond				102.21877		102.14013				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.92004		101.85228				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				102.10848		102.03386				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				102.09499		102.01714				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				101.99637		101.92218				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				102.42538		102.33879				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				102.06059		101.98402				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				102.19129		102.10987				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				102.70239		102.60185				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				102.62220		102.52467				0.00	0	0
Total FRC135 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	25.66245	100.09221	25.47624				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				101.87020		101.80070				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				108.65868		108.56829				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				102.47129		102.38343				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				102.31091		102.29230				0.00	0	0
Total FRC149 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				102.06241		101.98947				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				98.00000		98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				102.08542		102.01164				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.90390		101.83673				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.95737		101.88464				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				102.56492		102.46953				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				101.92296		101.85151				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	65.51704	13.22500	67.61144				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.81285		101.74546				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.81514		101.74767				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				102.65546		102.56087				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				101.89773		101.82721				0.00	0	0
Total FRC168 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.63500	103.42310	3.62500	103.43406				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.98031		101.90673				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.98031		101.90673				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.56903		100.49754				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				101.78553		101.71224				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				99.97590		99.90366				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				101.86561		101.79628				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				101.82202		101.75431				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				101.03243		100.95226				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				102.13397		102.05467				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.73783		100.67229				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				101.02204		100.94268				0.00	0	0
Total FRC181 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				101.24316		101.16616				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				102.45033		102.35924				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				102.45759		102.37023				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				101.80137		101.73441				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.95737		101.88464				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.95737		101.88464				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.00003		99.94283				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				101.55248		101.48939				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				101.63736		101.57078				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				101.51302		101.45414				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				101.36423		101.30324				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				102.06746		101.99065				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				101.34878		101.28806				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				101.49422		101.43586				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				101.32431		101.26368				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				101.32791		101.26711				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.31316		101.24563				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				101.19284		101.13150				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.31316		101.24563				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				101.18802		101.12693				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.91532		100.84590				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	100.92153	8.75000	100.85034				0.00	0	0
Total FRC205 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC205									0.00	0	0
FRC205 On 20/06/2019 Spot Bond				101.76192		101.69358			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	11.64354	100.00000	11.55912			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.67399	100.00000	10.59660			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC208 On 07/10/2020 Spot Bond				97.26127		97.17498			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	13.38068	100.00000	13.28367			0.00	0	0
FRC210 On 20/12/2019 Spot Bond				102.02619		101.95089			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	30.74512	100.00000	30.52222			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.86571		100.79826			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	9.21360	100.00000	9.14606			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	22.15122	100.00000	21.99062			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.86567		100.79822			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	22.12273	100.00000	21.96235			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.86362		100.79634			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.82147		100.75755				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.93995		100.87219				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.88434		100.82068				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.03000	129.52912	3.03000	129.44088				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 10/11/2016 Spot Bond				100.72151		100.65891				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC222 On 10/11/2016 Spot Bond				100.71231		100.65053				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC223 On 10/11/2016 Spot Bond				100.71231		100.65053				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224 On 20/05/2020 Spot Bond				100.57339		100.50540				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 10/09/2016 Spot Bond				100.07620		100.01894				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC227 On 16/09/2016 Spot Bond				99.96142		101.73248				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC228 On 30/03/2017 Spot Bond				101.95631		101.87885				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				102.06059		101.98402				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23 On 25/06/2018 Spot Bond				101.70917		101.64333				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23 On 15/07/2016 Spot Bond				101.21826		101.15588				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC23 On 31/01/2022 Spot Bond			3.89000	123.08532	3.89000	122.98907				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				102.05782		101.98504				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.08838		100.02191				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				101.12572		101.05642				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.56000	125.62863	3.56000	125.53772				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				102.09457		102.02046				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.61000	125.26763	3.61000	125.17647				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.59000	125.41189	3.59000	125.32083				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.88000	131.22121	2.88000	131.13338				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.95000	142.32205	2.95000	142.22573				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				101.25835		101.18066				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				99.85315		101.76365				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				99.83253		102.00721				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				99.80489		102.33481				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				102.33353		102.25071				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				102.01013		101.93544				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				102.00783		101.93323				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00002		99.94484				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.17499		100.08742				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	14.87891	100.00000	14.77104				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02U On 01/06/2016 Spot Bond			100.00000	52.85843	100.00000	52.47101				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09I On 26/06/2017 Spot Bond			100.00000	32.34503	100.00000	32.11053				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11I On 08/11/2016 Spot Bond			100.00000	35.52157	100.00000	35.18990				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13I On 31/12/2019 Spot Bond			100.00000	13.35505	100.00000	13.25822				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				101.69972		101.62108				0.00	36,400,000,000	35,250,000,000
Total FRJ16 SPOT										0.00	36,400,000,000	35,250,000,000
Total For FRJ16										0.00	36,400,000,000	35,250,000,000
FRJ17 On 04/04/2017 Spot Bond				102.23953		102.18082				0.00	107,400,000	71,600,000
Total FRJ17 SPOT										0.00	107,400,000	71,600,000
Total For FRJ17										0.00	107,400,000	71,600,000
FRJ18 On 21/02/2018 Spot Bond				101.46050		101.37668				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				101.06819		101.00735				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				99.80070		99.74274				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				98.01819		97.96111				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.48470		100.49927				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.26800	102.69177	2.27300	102.48472				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.60000	111.72965	2.60000	111.65739				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS101 On 21/01/2017 Spot Bond				101.10057		101.03980				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS102 On 23/01/2024 Spot Bond			10.38000	101.48682	10.38000	101.40208				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.48682	10.38000	101.40208				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 10/11/2015 Spot Bond				80.09300		80.09300				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS105 On 30/01/2016 Spot Bond				101.17305		101.09571				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.74000	109.06951	2.74000	108.99774				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.68000	211.67301	2.68000	211.53451				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.71000	109.63307	2.71000	109.56120				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.71000	210.80817	2.71000	210.66973				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				101.25942		101.17808				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.49000	113.86561	2.48000	113.88928				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.80000	107.95278	2.80000	107.88123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				51.82600		51.83600				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.90500	106.03146	2.90500	105.96028				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.83000	207.39187	2.83000	207.25367				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.88000	205.98850	2.88000	205.85040				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.42000	100.27820	2.41000	100.29966				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.91000	205.15207	2.91000	205.01403				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.18000	101.19182	3.18000	101.12165				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.14500	155.46307	3.14500	155.35552				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.63000	93.83791	3.63000	93.76945				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.13500	155.62520	3.13500	155.51766				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 11/11/2015 Spot Bond				102.34740		102.29151				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.19500	154.63756	3.19500	154.52663				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.42000	191.73935	3.42000	191.60906				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				84.45720		85.05270				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.56000	94.93791	3.56000	94.86919				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.53000	95.41417	3.53000	95.34534				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.34000	98.49921	3.34000	98.42966				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.00500	157.75106	3.00500	157.64369				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.19000	197.54385	3.19000	197.40647				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 08/08/2016 Spot Bond				100.63829		100.58164				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.38000	278.33044	2.37000	278.34291				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.27000	280.40372	2.26000	280.41908				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.99000	267.16159	2.98000	267.15889				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.69000	132.10401	2.69000	132.01762				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				101.08242		101.01725				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.22000	131.60891	2.22000	131.52783				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				101.25873		101.19058				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				101.50344		101.43733				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.91761		100.85150				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.58000	108.62649	2.58000	108.55641				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	28.16375	104.97509	27.94820				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	31.46974	101.07593	35.74572				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	25.53351	100.44759	30.23502				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	34.61512	100.76967	37.36713				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.20000	119.40987	2.20000	119.33637				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.35000	115.22164	2.34000	115.24702				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				98.95728		98.95400				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.38000	114.92955	2.37000	114.95455				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.41533		100.34231				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.47000	350.51274	2.46000	350.52562				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.74412		100.67959				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.40256		100.33610				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.47500	100.47693	7.49000	100.40244				0.00	0	0
Total FRX16 SPOT										0.00	0	0
Total For FRX16										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.19500	100.53034	8.23000	100.40066				0.00	0	0
Total FRX17 SPOT										0.00	0	0
Total For FRX17										0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.51500	108.88984	8.54500	108.74502				0.00	0	2,138,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX18 SPOT									0.00	0	2,138,000,000
Total For FRX18									0.00	0	2,138,000,000
FRX19 On 15/11/2019 Spot Bond			9.17500	102.36603	9.21000	102.17243			18,350,000,000.00	2,000,000	770,000,000
Total FRX19 SPOT									18,350,000,000.00	2,000,000	770,000,000
Total For FRX19									18,350,000,000.00	2,000,000	770,000,000
FRX20 On 01/10/2020 Spot Bond			9.45500	101.18160	9.49000	100.96938			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			10.20500	87.68366	10.24000	87.44647			0.00	0	220,000,000
Total FRX23 SPOT									0.00	0	220,000,000
Total For FRX23									0.00	0	220,000,000
FRX24 On 10/12/2024 Spot Bond			10.23500	105.81689	10.28000	105.46030			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.68500	96.72002	10.73000	96.36551			0.00	0	750,000,000
Total FRX26 SPOT									0.00	0	750,000,000
Total For FRX26									0.00	0	750,000,000
FRX30 On 31/01/2030 Spot Bond			10.98500	92.34181	11.03000	91.96166			0.00	0	3,000,000,000
Total FRX30 SPOT									0.00	0	3,000,000,000
Total For FRX30									0.00	0	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			11.11500	88.81149	11.15500	88.46806			0.00	0	680,000,000
Total FRX31 SPOT									0.00	0	680,000,000
Total For FRX31									0.00	0	680,000,000
FRX45 On 14/04/2045 Spot Bond			10.43500	81.14662	10.46500	80.86026			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				101.63274		101.57542			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				101.65573		101.59757			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				101.71315		101.65290			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				101.80507		101.74149			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				101.87401		101.80792				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				102.17270		102.09573				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.50454		100.44487				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.37055		100.31011				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.52275		100.46088				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.54297		100.47865				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.55981		100.49346				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.63381		100.55851				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	2.39257	100.00000	2.37522				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.40141	100.00000	0.39850				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	10.58229	100.00000	10.50557				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.77541	100.00000	1.76254				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.29786	100.00000	0.29571				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				101.34939		101.28583				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.60500	103.85723	9.64000	103.72716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.40497		100.34402				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.41827		100.35530				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.42358		100.35982				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.45807		100.38909				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.50041		100.42503				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.52681		100.44743				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT34 On 11/11/2015 Spot Bond				100.62318		100.56819				0.00	50,000,000	100,843,123
Total GPT34 SPOT										0.00	50,000,000	100,843,123
Total For GPT34										0.00	50,000,000	100,843,123
GRB01 On 08/12/2019 Spot Bond			100.00000	9.75768	100.00000	9.68617				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	20.15145	100.00000	20.00374				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	12.96136	100.00000	12.86637				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	11.23613	100.00000	11.13122				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.00483		100.94273				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.04308		100.97859				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				101.09053		101.02308				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				101.15637		101.08480				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.95958		100.90046				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				101.26806		101.20517				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.55594		100.50019				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.05965		99.99994				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.54271		100.47547				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				99.77837		101.64653				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.04945		102.03334				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				101.11891		101.04078				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	10.24330	100.00000	10.16903				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000		99.93997				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.90069		100.83748				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.91091		100.84697				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC22 On 13/10/2015 Spot Bond				101.48836		101.43390				0.00	90,000,000	181,813,253
Total HILC22 SPOT										0.00	90,000,000	181,813,253
Total For HILC22										0.00	90,000,000	181,813,253
HILC23 On 06/11/2015 Spot Bond				100.69753		100.64247				0.00	0	0
Total HILC23 SPOT										0.00	0	0
Total For HILC23										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	11.07964	100.00000	10.93252				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	11.07964	100.00000	10.93252				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	11.75342	100.00000	11.59736				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	11.75342	100.00000	11.59736				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	12.64113	100.00000	12.47510				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	12.61972	100.00000	12.45216				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	13.67853	100.00000	13.49691				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				101.28429		101.21824			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				101.47544		101.40221			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.77549		100.70822			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.48500	101.26563	9.52000	101.14310			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.62709		100.55260			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.59015		100.52014			0.00	1,610,000,000	805,000,000
Total HPF07 SPOT									0.00	1,610,000,000	805,000,000
Total For HPF07									0.00	1,610,000,000	805,000,000
HWAY2 On 31/07/2020 Spot Bond			8.70500	105.25556	8.74000	105.04215		9,581,539,529,000.00		1,100,693,800	3,152,500,800
Total HWAY20 SPOT								9,581,539,529,000.00		1,100,693,800	3,152,500,800
Total For HWAY20								9,581,539,529,000.00		1,100,693,800	3,152,500,800
HWAY2 On 07/12/2023 Spot Bond			2.15000	282.68666	2.14000	282.70517		0.00		0	2,386,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY23 SPOT									0.00	0	2,386,800,000
Total For HWAY23									0.00	0	2,386,800,000
HWAY2 On 07/12/2024 Spot Bond			2.13000	289.28922	2.12000	289.32848			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			9.90500	95.56382	9.94000	95.20558			0.00	0	2,070,000,000
Total HWAY34 SPOT									0.00	0	2,070,000,000
Total For HWAY34									0.00	0	2,070,000,000
HWAY3 On 31/07/2035 Spot Bond			9.91500	95.38330	9.95000	95.02096			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	39.40089	100.00000	39.11523			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	94.99172	100.00000	94.26659			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	43.44771	100.00000	43.13271			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	34.81643	100.00000	34.56401			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.74000	121.34465	1.73000	121.37800		26,599,108,038,000.00	15,286,843,700	61,260,308,500	
Total I2025 SPOT								26,599,108,038,000.00	15,286,843,700	61,260,308,500	
Total For I2025								26,599,108,038,000.00	15,286,843,700	61,260,308,500	
I2033 On 28/02/2033 Spot Bond			1.82000	101.83809	1.80000	102.08110		1,164,800,000,000.00	640,000,000	3,672,192,300	
Total I2033 SPOT								1,164,800,000,000.00	640,000,000	3,672,192,300	
Total For I2033								1,164,800,000,000.00	640,000,000	3,672,192,300	
I2038 On 31/01/2038 Spot Bond			1.98000	124.48420	1.98000	124.40991		1,446,428,610,000.00	730,519,500	171,110,678,400	
Total I2038 SPOT								1,446,428,610,000.00	730,519,500	171,110,678,400	
Total For I2038								1,446,428,610,000.00	730,519,500	171,110,678,400	
I2046 On 31/03/2046 Spot Bond			1.99000	125.84824	1.99000	125.77292		123,903,967,000.00	62,263,300	75,645,688,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2046 SPOT									123,903,967,000.00	62,263,300	75,645,688,000
Total For I2046									123,903,967,000.00	62,263,300	75,645,688,000
I2050 On 31/12/2050 Spot Bond			2.08000	131.28185	2.08500	131.04557			21,748,967,552,000.00	10,456,234,400	52,469,997,500
Total I2050 SPOT									21,748,967,552,000.00	10,456,234,400	52,469,997,500
Total For I2050									21,748,967,552,000.00	10,456,234,400	52,469,997,500
IBL21 On 15/03/2016 Spot Bond			8.36500	100.52713	8.39000	100.44768			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.35500	103.59824	8.39000	103.44957			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.18500	100.67082	8.21000	100.58291			40,925,000,000,000.00	5,000,000,000	2,500,000,000
Total IBL28 SPOT									40,925,000,000,000.00	5,000,000,000	2,500,000,000
Total For IBL28									40,925,000,000,000.00	5,000,000,000	2,500,000,000
IBL33 On 03/11/2016 Spot Bond				100.89460		100.83178			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.72000	133.28280	1.72000	133.20606			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.29000	135.20825	2.29000	135.12419			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				102.04968		101.98936			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.47500	104.59588	8.51000	104.44544			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.54741		100.48950			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.66869		100.61253			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.13500	98.69037	9.16500	98.53643			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.63500	92.89233	9.67000	92.70558		8,671,500,000.00		900,000	2,350,000,000
Total IBL46 SPOT								8,671,500,000.00		900,000	2,350,000,000
Total For IBL46								8,671,500,000.00		900,000	2,350,000,000
IBL48 On 19/03/2016 Spot Bond				99.89346		99.83711			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.00500	99.56986	9.04000	99.42147			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.57500	99.22550	9.61000	99.01726			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.83928		100.77958			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.04303		99.98076			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.81000	100.40745	7.83500	100.32380			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.91500	98.97107	8.94500	98.82678			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				101.01859		100.95166			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.63891		100.58001			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.12500	101.24619	8.16000	101.13417			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.87500	101.65875	8.90500	101.49918				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.00500	102.16508	10.04000	101.88595				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				101.51008		101.45053				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				101.04219		100.98319				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.86919		100.80902				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.97494		100.91384				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.99401		100.93168				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00017		99.94135				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.02000	129.60404	3.02000	129.51584				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				101.58287		101.52134				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	18.98815	100.00000	18.73875				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.55425		100.49116				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.57178		100.50666				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01184	100.00000	0.01176				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				101.09203		101.03392				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				101.08322		101.02227				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.64500	98.12350	9.68000	97.91364				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.45883		100.39694				0.00	143,400,000	71,700,000
Total IDCG04 SPOT										0.00	143,400,000	71,700,000
Total For IDCG04										0.00	143,400,000	71,700,000
IDCG05 On 24/11/2019 Spot Bond				100.34880		100.28478				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.29500	98.54316	10.34000	98.20708				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.60572	5.00000	100.56522				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	102.01707	5.00000	101.97578				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.00000	4.00000	99.96772				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.63642	4.00000	101.60342				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	67.22926	100.00000	66.74185				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	67.09430	100.00000	66.60787				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	67.09430	100.00000	66.60787				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	107.40428	9.20000	107.32513				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.68022		100.60821				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.29457	100.00000	7.24110				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.94778		100.86388				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	23.73295	100.00000	23.56089				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	21.27999	100.00000	21.12570				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	1.88863	100.00000	1.87781				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.25203	100.00000	10.17771				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	9.87731	100.00000	9.80571				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	12.38557	100.00000	12.29577				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.75073	100.00000	9.68613				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	45.43729	100.00000	45.10787				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	10.75964	100.00000	10.65344				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN307U On 30/09/2015 Spot Bond			100.00000	97.34483	100.00000	96.58432				0.00	0	0
Total IN307U SPOT										0.00	0	0
Total For IN307U										0.00	0	0
IN308U On 30/09/2015 Spot Bond			100.00000	97.44303	100.00000	96.68175				0.00	0	0
Total IN308U SPOT										0.00	0	0
Total For IN308U										0.00	0	0
IN309U On 30/09/2015 Spot Bond			100.00000	97.43105	100.00000	96.66987				0.00	0	0
Total IN309U SPOT										0.00	0	0
Total For IN309U										0.00	0	0
IN311U On 30/09/2015 Spot Bond			100.00000	98.03044	100.00000	97.26458				0.00	0	0
Total IN311U SPOT										0.00	0	0
Total For IN311U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	13.81544	100.00000	13.68503				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	93.07288	100.00000	92.38174				0.00	0	0
Total IN534U SPOT										0.00	0	0
Total For IN534U										0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	92.63959	100.00000	91.93955				0.00	0	0
Total IN542U SPOT										0.00	0	0
Total For IN542U										0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	88.44618	100.00000	87.82186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN546U SPOT									0.00	0	0
Total For IN546U									0.00	0	0
INA537 On 15/09/2015 Spot Bond			6.65000	99.89080	6.65000	99.87263			0.00	0	0
Total INA537 SPOT									0.00	0	0
Total For INA537									0.00	0	0
INA539 On 22/09/2015 Spot Bond			6.65000	99.76371	6.65000	99.74558			0.00	0	0
Total INA539 SPOT									0.00	0	0
Total For INA539									0.00	0	0
INA540 On 29/09/2015 Spot Bond			6.65000	99.63694	6.65000	99.61886			0.00	0	0
Total INA540 SPOT									0.00	0	0
Total For INA540									0.00	0	0
INA541 On 06/10/2015 Spot Bond			6.65000	99.51049	6.65000	99.49245			0.00	0	0
Total INA541 SPOT									0.00	0	0
Total For INA541									0.00	0	0
INA543 On 13/10/2015 Spot Bond			6.70000	99.37976	6.70000	99.36164			0.00	0	0
Total INA543 SPOT									0.00	0	0
Total For INA543									0.00	0	0
INA544 On 20/10/2015 Spot Bond			6.70000	99.25302	6.70000	99.23494			0.00	0	0
Total INA544 SPOT									0.00	0	0
Total For INA544									0.00	0	0
INA545 On 27/10/2015 Spot Bond			6.70000	99.12660	6.70000	99.10857			0.00	0	0
Total INA545 SPOT									0.00	0	0
Total For INA545									0.00	0	0
INA547 On 10/11/2015 Spot Bond			6.80000	98.85812	6.80000	98.83992			0.00	0	0
Total INA547 SPOT									0.00	0	0
Total For INA547									0.00	0	0
INA549 On 24/11/2015 Spot Bond			6.80000	98.60388	6.80000	98.58577			0.00	0	0
Total INA549 SPOT									0.00	0	0
Total For INA549									0.00	0	0
INA550 On 01/12/2015 Spot Bond			6.80000	98.47725	6.80000	98.45918			0.00	0	0
Total INA550 SPOT									0.00	0	0
Total For INA550									0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.95811	102.82840	10.98248	102.72980			0.00	0	0
Total ING115 SPOT									0.00	0	0
Total For ING115									0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.95811	102.29927	10.98248	102.20118			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				102.01153		101.94031				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				101.97291		101.90311				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.90771	6.50000	102.85377				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				102.03765		101.96194				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				91.40146		91.40146				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	99.93716				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				101.21359		101.15344				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				101.95645		101.88374				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.21546		100.15073				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING297 On 10/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING297 SPOT										0.00	0	0
Total For ING297										0.00	0	0
ING298 On 17/09/2015 Spot Bond				99.94482		99.88965				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING298 SPOT										0.00	0	0
Total For ING298										0.00	0	0
ING301 On 12/10/2015 Spot Bond			100.00000	92.87532	100.00000	92.17172				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
ING305 On 08/01/2016 Spot Bond				101.52746		101.47089				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
ING310 On 15/10/2015 Spot Bond				101.04215		100.98685				0.00	0	0
Total ING310 SPOT										0.00	0	0
Total For ING310										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				102.46507		102.40240				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.95677		100.87052				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP275U On 14/10/2015 Spot Bond			100.00000	92.40506	100.00000	91.70854				0.00	0	0
Total IP275U SPOT										0.00	0	0
Total For IP275U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				101.32740		101.26371				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				101.34455		101.28003				0.00	0	0
Total IPF03 SPOT										0.00	0	0
Total For IPF03										0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.36500	104.32192	8.39000	104.21523				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				101.55328		101.49113				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.59019		101.52653				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.61481		101.55017				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				101.25126		101.18919				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.31446		101.24925				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				101.27625		101.21294				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPFC07 On 29/10/2015 Spot Bond				100.86210		100.80707				0.00	0	0
Total IPFC07 SPOT										0.00	0	0
Total For IPFC07										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.99500	100.29208	10.03000	100.06579				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				101.76857		101.71321				0.00	0	0
Total IPL5 SPOT										0.00	0	0
Total For IPL5										0.00	0	0
IPL6 On 28/09/2017 Spot Bond			9.04500	105.85088	9.08000	105.70993				0.00	0	1,360,000,000
Total IPL6 SPOT										0.00	0	1,360,000,000
Total For IPL6										0.00	0	1,360,000,000
IPL7 On 05/04/2018 Spot Bond				101.46934		101.40594				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				101.42660		101.36125				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				99.85016		99.78533				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV015 On 20/09/2022 Spot Bond				101.02621		100.95994				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.17293		100.09868				0.00	0	0
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.97000	131.25838	2.97000	131.16960				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.69500	152.95969	3.69500	152.84709				0.00	0	113,200,000
Total IV019 SPOT										0.00	0	113,200,000
Total For IV019										0.00	0	113,200,000
IV022 On 02/04/2022 Spot Bond				101.75432		101.68291				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				101.49086		101.41934				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				101.38498		101.31218				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00015		99.93207				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				99.82449		99.75267				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.74000	110.44189	3.73000	110.40591				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.74000	110.44189	3.73000	110.40591				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.07131		99.99992				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.41546		100.33916				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	11.53779	100.00000	11.38625				0.00	0	0
Total IV057U SPOT										0.00	0	0
Total For IV057U										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.67500	111.93359	10.70500	111.76832				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				102.95750		102.87879				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.79500	145.33510	3.79500	145.22694				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA538 On 10/09/2015 Spot Bond			6.65000	99.92718	6.65000	99.98178				0.00	0	0
Total IVA538 SPOT										0.00	0	0
Total For IVA538										0.00	0	0
IVA539 On 17/09/2015 Spot Bond			6.65000	99.98178	6.65000	99.98178				0.00	0	0
Total IVA539 SPOT										0.00	0	0
Total For IVA539										0.00	0	0
IVA542 On 08/10/2015 Spot Bond			6.65000	99.85446	6.65000	99.85446				0.00	0	0
Total IVA542 SPOT										0.00	0	0
Total For IVA542										0.00	0	0
IVA543 On 15/10/2015 Spot Bond			6.70000	99.59779	6.70000	99.59779				0.00	0	0
Total IVA543 SPOT										0.00	0	0
Total For IVA543										0.00	0	0
IVA544 On 22/10/2015 Spot Bond			6.70000	99.47049	6.70000	99.47049				0.00	0	0
Total IVA544 SPOT										0.00	0	0
Total For IVA544										0.00	0	0
IVA545 On 29/10/2015 Spot Bond			6.70000	99.34352	6.70000	99.34352				0.00	0	0
Total IVA545 SPOT										0.00	0	0
Total For IVA545										0.00	0	0
IVA547 On 12/11/2015 Spot Bond			6.80000	99.20527	6.80000	99.20527				0.00	0	0
Total IVA547 SPOT										0.00	0	0
Total For IVA547										0.00	0	0
IVA550 On 03/12/2015 Spot Bond			6.80000	98.69453	6.80000	98.69453				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA550 SPOT										0.00	0	0
Total For IVA550										0.00	0	0
IVA551 On 10/12/2015 Spot Bond			100.00000	80.75221	100.00000	100.00000				0.00	0	0
Total IVA551 SPOT										0.00	0	0
Total For IVA551										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				101.09851		101.04022				0.00	24,500,000,000	24,500,000,000
Total IVC006 SPOT										0.00	24,500,000,000	24,500,000,000
Total For IVC006										0.00	24,500,000,000	24,500,000,000
IVC007 On 04/04/2016 Spot Bond				101.40256		101.34207				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.50263		100.44319				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.48212		100.41411				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.29995		100.23630				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				101.32779		101.26413				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				101.33637		101.27230				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				101.35353		101.28863				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				101.27631		101.21513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				101.18564		101.12146				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				101.01958		100.95561				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				99.85697		99.79541				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.58997		100.52776				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.37642		100.31769				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.37283		100.31468				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				101.58393		101.51834				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				101.09163		101.02975				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				99.86727		99.81014				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.61384		101.55013				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.65533		101.58995				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				101.65533		101.58995				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.47500	100.90737	9.50500	100.73676				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	14.64286	100.00000	14.54639				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	12.78298	100.00000	12.69030				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.66500	99.91450	9.70000	99.68510				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				101.03852		100.97332				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				99.98133		99.92524				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				106.43192		106.37397				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				101.04919		100.98977				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.98037		101.91985				0.00	86,800,000	43,400,000
Total IVC046 SPOT										0.00	86,800,000	43,400,000
Total For IVC046										0.00	86,800,000	43,400,000
IVC047 On 27/10/2015 Spot Bond			7.23000	102.86385	7.27000	102.79814				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.89429		100.82651				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.54286		100.47562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.24680		100.17986				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.95347		100.88638				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.71601		100.65390				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.77970		100.71184				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.23073		100.16824				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				101.78674		101.71989				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.98769		100.92577				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				101.58183		101.51632				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.01776		100.03865				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				101.01262		100.94610				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				101.67613		101.60898				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.68099		100.61589				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.90674		100.83602				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond			100.00000	8.93702	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000	30,000,000,000
Total IVC065 SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,000	30,000,000,000
Total For IVC065									10,000,000,000,000.00	30,000,000,000	30,000,000,000	30,000,000,000
JAS01 On 31/01/2018 Spot Bond				101.18296		101.10493				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				101.03297		100.96669				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				101.18779		101.12170				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	84.40367	100.00000	83.82688				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				102.12144		102.05535				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.16095		100.09954				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00008		99.93570				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.15694		100.08962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03L On 30/10/2015 Spot Bond			100.00000	88.80779	100.00000	88.16425				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.33324		100.26165				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				101.11108		101.03270				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				101.11699		101.03405				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.84500	139.20342	8.89000	138.69738				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				101.64304		101.58302				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.01230		99.94759				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.25446		100.19326				0.00	4,000,000,000	2,000,000,000
Total LBK06 SPOT										0.00	4,000,000,000	2,000,000,000
Total For LBK06										0.00	4,000,000,000	2,000,000,000
LBK07 On 16/09/2017 Spot Bond				99.86889		99.80997				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				101.38207		101.31541				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.60500	99.54675	10.64000	99.34885				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.51663	9.71000	100.43898				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.97964		100.91533			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			9.01500	98.33895	9.05000	98.20869		25,242,000,000.00	2,800,000	6,280,000,000	
Total LGL02 SPOT								25,242,000,000.00	2,800,000	6,280,000,000	
Total For LGL02								25,242,000,000.00	2,800,000	6,280,000,000	
LGL03 On 03/04/2018 Spot Bond			9.20500	99.92670	9.24000	99.77651		0.00	0	700,000,000	
Total LGL03 SPOT								0.00	0	700,000,000	
Total For LGL03								0.00	0	700,000,000	
LGL04 On 14/08/2020 Spot Bond			10.27500	96.55446	10.31000	96.34654		7,192,500,000.00	700,000	590,000,000	
Total LGL04 SPOT								7,192,500,000.00	700,000	590,000,000	
Total For LGL04								7,192,500,000.00	700,000	590,000,000	
LGL05 On 12/12/2021 Spot Bond				99.99995		99.93187		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LHL01 On 13/12/2015 Spot Bond				100.00007		99.91194		0.00	0	0	
Total LHL01 SPOT								0.00	0	0	
Total For LHL01								0.00	0	0	
LHL02 On 13/12/2015 Spot Bond			8.25000	103.24965	8.29000	103.17078		0.00	0	1,040,000,000	
Total LHL02 SPOT								0.00	0	1,040,000,000	
Total For LHL02								0.00	0	1,040,000,000	
LHL03 On 13/12/2016 Spot Bond				100.00009		99.90398		0.00	0	0	
Total LHL03 SPOT								0.00	0	0	
Total For LHL03								0.00	0	0	
LHL13 On 10/09/2016 Spot Bond			100.00000	45.24366	100.00000	100.00000		0.00	0	0	
Total LHL13 SPOT								0.00	0	0	
Total For LHL13								0.00	0	0	
LOM01 On 25/11/2019 Spot Bond				100.60568		100.51535		0.00	300,000,000	150,000,000	
Total LOM01 SPOT								0.00	300,000,000	150,000,000	
Total For LOM01								0.00	300,000,000	150,000,000	
LRFA1 On 17/11/2025 Spot Bond				100.54968		100.48455		0.00	0	0	
Total LRFA1 SPOT								0.00	0	0	
Total For LRFA1								0.00	0	0	
LRFB1 On 17/11/2025 Spot Bond				100.55797		100.49069		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.59607		100.52417				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.62385		100.56503				0.00	0	0
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	99.94086				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ072 SPOT										0.00	0	0
Total For MAQ072										0.00	0	0
MAQ07 On 09/10/2015 Spot Bond				99.55988		99.50707				0.00	0	0
Total MAQ073 SPOT										0.00	0	0
Total For MAQ073										0.00	0	0
MAQ07 On 13/11/2015 Spot Bond				98.92268		98.86882				0.00	0	0
Total MAQ074 SPOT										0.00	0	0
Total For MAQ074										0.00	0	0
MAQ07 On 10/12/2015 Spot Bond			100.00000	80.75221	100.00000	80.21978			590,000,000,000,000.00	85,900,000,000	45,200,000,000	
Total MAQ075 SPOT									10,000,000,000,000.00	85,900,000,000	45,200,000,000	
Total For MAQ075									10,000,000,000,000.00	85,900,000,000	45,200,000,000	
MAQ0A On 28/02/2018 Spot Bond				100.25982		100.18215				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.26162		100.18357				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.96505		100.91582				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				101.03700		100.98498				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				102.09529		102.00931				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 07/10/2015 Spot Bond				99.59701		99.54445				0.00	0	0
Total MBC025 SPOT										0.00	0	0
Total For MBC025										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				101.53192		101.47838				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				102.10598		102.04602				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				101.70498		101.64964				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.20678		100.15273				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.52908		100.46933				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				101.21908		101.16056				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.75665		100.69788				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.72076		100.66050				0.00	143,400,000	3,871,700,000
Total MBF042 SPOT										0.00	143,400,000	3,871,700,000
Total For MBF042										0.00	143,400,000	3,871,700,000
MBF04 On 08/12/2015 Spot Bond				100.11801		100.00740				0.00	0	0
Total MBF043 SPOT										0.00	0	0
Total For MBF043										0.00	0	0
MBF04 On 11/04/2016 Spot Bond				101.22485		101.16615				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				101.29308		101.23104				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF041 On 17/08/2018 Spot Bond				100.59245		100.52990			0.00	0	0
Total MBF046 SPOT									0.00	0	0
Total For MBF046									0.00	0	0
MBSA On 30/09/2016 Spot Bond				100.92329		100.86408			0.00	0	0
Total MBSA1 SPOT									0.00	0	0
Total For MBSA1									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	62.77013	100.00000	62.31504			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	31.16922	100.00000	30.94324			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	22.27300	100.00000	22.11152			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	22.36139	100.00000	22.19927			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	21.45811	100.00000	21.30254			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	35.07069	100.00000	34.81643			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.97487		100.91378			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			9.13500	103.41279	9.16500	103.24706		4,567,500,000.00	500,000	620,000,000	
Total MBSA01 SPOT								4,567,500,000.00	500,000	620,000,000	
Total For MBSA01								4,567,500,000.00	500,000	620,000,000	
MBSA0 On 15/04/2019 Spot Bond			9.15500	102.93458	9.18500	102.76938		0.00	0	0	
Total MBSA02 SPOT								0.00	0	0	
Total For MBSA02								0.00	0	0	
MEFSA On 05/10/2016 Spot Bond				103.33101		103.26468		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				101.42786		101.36282				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				101.49178		101.42392				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.29000	104.09107	8.32500	103.98667				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.12500	102.37944	9.15500	102.22046				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.92000	102.31724	9.95500	102.07477				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				101.64421		101.58647				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.70167		101.64184				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.95500	103.36031	9.99000	103.16199				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.40000	99.97973	7.44000	99.91853				0.00	0	2,470,000,000
Total MGL01 SPOT										0.00	0	2,470,000,000
Total For MGL01										0.00	0	2,470,000,000
MIIL02 On 31/05/2017 Spot Bond			9.21500	101.85378	9.25000	101.72429				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MIP4C On 13/01/2016 Spot Bond				101.17114		101.11305				0.00	0	0
Total MIP4C SPOT										0.00	0	0
Total For MIP4C										0.00	0	0
MIP4F On 13/01/2016 Spot Bond				101.23532		101.17649				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MIP4F SPOT									0.00	0	0
Total For MIP4F									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				99.94007		99.88005			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.79500	101.04862	9.83000	100.82251			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				99.56259		99.49190			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.49500	99.85420	11.54000	99.50347			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			11.03500	100.12158	11.07000	99.86866		17,656,000,000.00		1,600,000	1,000,000,000
Total MMIG05 SPOT								17,656,000,000.00	1,600,000	1,000,000,000	
Total For MMIG05								17,656,000,000.00	1,600,000	1,000,000,000	
MMS01 On 10/12/2016 Spot Bond			100.00000	33.09099	100.00000	32.84845			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.91500	101.76639	8.95000	101.63919			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.90500	103.73558	8.94000	103.60295			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.40107	100.89771	7.34699			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.49454	100.61875	7.43990			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				101.86336		101.80320				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				101.99587		101.93145				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				102.02236		101.95709				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				102.31111		102.23655				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				102.55210		102.46971				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	13.07165	100.00000	12.97687				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	13.99469	100.00000	13.89322				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.10500	93.36372	10.14000	93.12358			14,147,000,000.00	1,400,000	1,010,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NAM01 SPOT									14,147,000,000.00	1,400,000	1,010,000,000
Total For NAM01									14,147,000,000.00	1,400,000	1,010,000,000
NAM02 On 29/06/2020 Spot Bond			9.74500	101.42745	9.78000	101.21722			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.89000	100.14332	7.91500	100.05964			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			9.63500	99.74349	9.67000	99.52876			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.24500	100.44855	9.28000	104.90621			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.70500	100.01363	9.74000	104.59162			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13 On 21/02/2017 Spot Bond				101.24913		101.19053			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14 On 26/06/2021 Spot Bond			9.60500	100.65668	9.64000	100.42802			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15 On 11/02/2022 Spot Bond			9.84500	95.86915	9.88000	95.63574			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15 On 27/08/2017 Spot Bond				101.33327		101.27399			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16 On 12/02/2025 Spot Bond			10.44500	94.89824	10.49000	94.56492			0.00	0	2,450,000,000
Total NBK16A SPOT									0.00	0	2,450,000,000
Total For NBK16A									0.00	0	2,450,000,000
NBK16 On 25/07/2016 Spot Bond				100.83874		100.77988			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17 On 22/04/2026 Spot Bond			10.62500	99.68718	10.67000	99.32906			0.00	0	1,050,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK17A SPOT									0.00	0	1,050,000,000
Total For NBK17A									0.00	0	1,050,000,000
NBK17I On 28/11/2016 Spot Bond				100.41669		100.35922			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18J On 01/06/2020 Spot Bond			9.58500	101.42031	9.62000	101.21304			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				101.43266		101.37531			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19J On 01/06/2022 Spot Bond			9.99500	101.03043	10.03000	100.78325			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				101.13446		101.07516			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20J On 01/06/2026 Spot Bond			10.69500	100.83270	10.74000	100.46815			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				101.64291		101.57959			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21J On 21/07/2027 Spot Bond			10.89500	99.81886	10.94000	99.44113			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.68326		100.62260			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.69005		100.62831			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.70789		100.64451			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.73841		100.67423			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.75675		100.68887				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				101.21509		101.14672				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.27310		100.21065				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.15000	99.98042	7.19000	99.92126				0.00	0	2,180,000,000
Total NBK2A SPOT										0.00	0	2,180,000,000
Total For NBK2A										0.00	0	2,180,000,000
NBK2B On 15/09/2015 Spot Bond				99.98174		99.92685				0.00	0	0
Total NBK2B SPOT										0.00	0	0
Total For NBK2B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.20500	107.30850	9.23500	107.12620			3,051,457,500,000.00		331,500,000	3,740,000,000
Total NBK3A SPOT									3,051,457,500,000.00		331,500,000	3,740,000,000
Total For NBK3A									3,051,457,500,000.00		331,500,000	3,740,000,000
NBK4 On 28/10/2024 Spot Bond			11.02000	38.54038	11.06500	38.36508				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.26913		101.20041				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.93500	105.16498	7.96000	105.08539				0.00	0	0
Total NBK9A SPOT										0.00	0	0
Total For NBK9A										0.00	0	0
NBK9B On 23/03/2016 Spot Bond				101.68391		101.62386				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				98.57713		98.52169				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.25678		100.19309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				101.07619		101.01146				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				101.03866		100.97345				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				95.10836		95.05104				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.63393		100.56699				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				99.85736		99.79600				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				99.87195		99.81682				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				102.02333		101.95938				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				99.86948		99.81331				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				99.86154		99.80231				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				99.86163		99.80244				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.92896		100.86819				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				99.84108		99.77312				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.19000	102.46453	10.23500	102.12524				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				99.84203		99.77448				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.22500	101.37039	10.27000	101.02465				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				99.84108		99.77312				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8: On 20/12/2016 Spot Bond				99.85675		99.79548				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8: On 20/03/2017 Spot Bond				101.79403		101.73036				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				99.83954		99.77094				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				99.83764		99.76821				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9: On 02/03/2018 Spot Bond				100.25536		100.19139				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9: On 09/04/2018 Spot Bond				101.42193		101.35790				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9: On 20/09/2020 Spot Bond				99.84164		99.77394				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.75000	99.93634	7.79000	99.87211				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				101.22251		101.14873				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				99.05922		98.98489				0.00	0	147,200,000
Total NED14 SPOT										0.00	0	147,200,000
Total For NED14										0.00	0	147,200,000
NED15 On 08/04/2024 Spot Bond			10.33500	104.99466	10.36500	104.81994				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				98.83638		98.76130				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				103.54201		103.46731				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				101.44053		101.36572				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				101.99112		101.90940				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2025 Spot Bond			11.50500	101.50514	11.54000	101.28729				0.00	0	2,030,000,000
Total NED20 SPOT										0.00	0	2,030,000,000
Total For NED20										0.00	0	2,030,000,000
NED9 On 06/07/2017 Spot Bond				101.27202		101.21705				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	119.84603	9.44500	119.75590				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.28000	173.86682	2.27000	173.77960				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.60000	112.81270	2.59000	112.83503				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	190.20503	3.45000	190.08644				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.99000	109.16661	2.98000	109.18444				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.28500	142.80093	3.28500	142.70052				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.19500	154.63756	3.19500	154.52663				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			9.00500	102.63427	9.04000	102.42402				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.63500	103.63548	9.67000	103.42185				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.92110		100.86470				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.41689		100.35823				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.43113		100.37044				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.42261		100.36314				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.44759		100.38454				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.83500	104.54541	9.87000	104.28847				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.43965		100.37773				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.43398		100.37288				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.47188		100.40534				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.03500	103.63338	10.07000	103.41766				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.44532		100.38260				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.44817		100.38504				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.49624		100.42620				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.55279		100.47464				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.51836		100.44515				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.45667		100.39232				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.92500	112.62238	8.95500	112.45471				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			9.69500	117.46577	9.73000	117.18317				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.17500	176.51498	2.16500	176.52102				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			10.79500	113.62616	10.74000	113.94058				0.00	0	2,520,000,000
Total NRA028 SPOT										0.00	0	2,520,000,000
Total For NRA028										0.00	0	2,520,000,000
NTC12 On 25/08/2016 Spot Bond				101.12059		101.05929				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				99.85849		101.74405				0.00	0	230,000,000
Total NTC16 SPOT										0.00	0	230,000,000
Total For NTC16										0.00	0	230,000,000
NTC17 On 27/02/2017 Spot Bond				100.23956		100.17689				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.24025		100.17607				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				101.10240		101.03600				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.41989		100.34607				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.51405		100.42294				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13L On 28/05/2020 Spot Bond			100.00000	17.03635	100.00000	16.91284				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	92.84631	100.00000	92.15342				0.00	0	0
Total OCT1A1 SPOT										0.00	0	0
Total For OCT1A1										0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.24000	103.57656	7.28000	103.51031				0.00	0	2,600,000,000
Total OML01 SPOT										0.00	0	2,600,000,000
Total For OML01										0.00	0	2,600,000,000
OML02 On 21/11/2024 Spot Bond				100.38758		100.31786				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.15500	99.72188	10.19000	99.52609				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.02499		99.95786				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.32500	97.87252	10.36000	97.66994				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.88500	97.27543	10.92000	97.03384				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.44500	97.05908	11.49000	96.71959				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	57.10467	100.00000	56.69066				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	101.21000				0.00	0	0
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.14387		100.08213				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PMM18 On 04/11/2015 Spot Bond				100.80071		100.74169				0.00	0	0
Total PMM18 SPOT										0.00	0	0
Total For PMM18										0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.65808		100.59602				0.00	0	0
Total PMM19 SPOT										0.00	0	0
Total For PMM19										0.00	0	0
PMM20 On 02/03/2016 Spot Bond				100.23308		100.17470				0.00	0	0
Total PMM20 SPOT										0.00	0	0
Total For PMM20										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.25185		100.18938				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				101.63762		101.57806				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				101.05515		100.99158				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				101.13904		101.07566				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.89500	101.85591	9.93000	101.62421				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.02253		100.96106				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.03449		100.97228				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				101.06105		100.99719				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				101.17519		101.10426				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				101.20171		101.12914				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.95356		100.88393				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0
R010P On 21/12/2025 Spot Bond			8.26500	43.53678	8.31000	43.31513				0.00	0	0
Total R010P SPOT										0.00	0	0
Total For R010P										0.00	0	0
R158 On 15/09/2015 Spot Bond			6.25000	99.98288	6.29000	99.93111		125,000,000,000.00		20,000,000	700,000,000	
Total R158 SPOT								125,000,000,000.00		20,000,000	700,000,000	
Total For R158								125,000,000,000.00		20,000,000	700,000,000	
R158P On 15/09/2015 Spot Bond			6.76500	99.98147	6.79000	99.92564				0.00	0	0
Total R158P SPOT										0.00	0	0
Total For R158P										0.00	0	0
R159 On 15/09/2016 Spot Bond			6.86500	106.28887	6.89000	106.20524		418,978,009,500,000.00	498,030,300,000	170,553,333,300		
Total R159 SPOT								18,978,009,500,000.00	498,030,300,000	170,553,333,300		
Total For R159								18,978,009,500,000.00	498,030,300,000	170,553,333,300		
R159P On 15/09/2016 Spot Bond			6.69500	93.61002	6.72000	93.53690				0.00	0	0
Total R159P SPOT										0.00	0	0
Total For R159P										0.00	0	0
R186 On 21/12/2026 Spot Bond			8.44500	117.16380	8.49000	116.72979		410,686,702,122,000.00	1,469,589,899,600	1,780,852,800,000		
Total R186 SPOT								10,686,702,122,000.00	469,589,899,600	780,852,800,000		
Total For R186								10,686,702,122,000.00	469,589,899,600	780,852,800,000		
R187P On 21/12/2026 Spot Bond			8.18500	40.49896	8.23000	40.27555				0.00	0	0
Total R187P SPOT										0.00	0	0
Total For R187P										0.00	0	0
R188P On 21/12/2027 Spot Bond			8.10500	37.73119	8.15000	37.50699				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.77000	290.06418	1.76000	290.09313			4,461,600,945,000.00	2,520,678,500	17,041,330,500
Total R197 SPOT									4,461,600,945,000.00	2,520,678,500	17,041,330,500
Total For R197									4,461,600,945,000.00	2,520,678,500	17,041,330,500
R202 On 07/12/2033 Spot Bond			1.88000	236.41790	1.88000	236.27854			25,737,650,260,000.00	13,690,239,500	217,787,031,600
Total R202 SPOT									25,737,650,260,000.00	13,690,239,500	217,787,031,600
Total For R202									25,737,650,260,000.00	13,690,239,500	217,787,031,600
R2023 On 28/02/2023 Spot Bond			8.30500	97.25286	8.34000	96.99926			084,023,475,847,500.00	250,935,999,500	444,175,310,800
Total R2023 SPOT									14,023,475,847,500.00	250,935,999,500	444,175,310,800
Total For R2023									14,023,475,847,500.00	250,935,999,500	444,175,310,800
R203 On 15/09/2017 Spot Bond			7.35500	101.61686	7.39000	101.49205			069,457,058,432,000.00	553,291,238,400	736,614,900,000
Total R203 SPOT									19,457,058,432,000.00	553,291,238,400	736,614,900,000
Total For R203									19,457,058,432,000.00	553,291,238,400	736,614,900,000
R2030 On 31/01/2030 Spot Bond			8.84500	94.16140	8.89000	93.75109			499,368,124,886,000.00	169,515,898,800	600,006,206,800
Total R2030 SPOT									19,368,124,886,000.00	169,515,898,800	600,006,206,800
Total For R2030									19,368,124,886,000.00	169,515,898,800	600,006,206,800
R2032 On 31/03/2032 Spot Bond			8.93000	97.93691	8.97000	97.53987			501,586,923,806,000.00	280,132,914,200	420,815,954,600
Total R2032 SPOT									11,586,923,806,000.00	280,132,914,200	420,815,954,600
Total For R2032									11,586,923,806,000.00	280,132,914,200	420,815,954,600
R2035 On 28/02/2035 Spot Bond			9.01000	99.10758	9.04000	98.76527			911,021,000,000,000.00	212,100,000,000	180,660,874,800
Total R2035 SPOT									11,021,000,000,000.00	212,100,000,000	180,660,874,800
Total For R2035									11,021,000,000,000.00	212,100,000,000	180,660,874,800
R2037 On 31/01/2037 Spot Bond			9.02000	96.13156	9.05000	95.79171			045,730,708,868,000.00	226,799,413,400	626,818,765,600
Total R2037 SPOT									15,730,708,868,000.00	226,799,413,400	626,818,765,600
Total For R2037									15,730,708,868,000.00	226,799,413,400	626,818,765,600
R204 On 21/12/2018 Spot Bond			7.70500	102.67722	7.73500	102.52773			830,210,856,002,000.00	107,749,624,400	487,832,948,900
Total R204 SPOT									10,210,856,002,000.00	107,749,624,400	487,832,948,900
Total For R204									10,210,856,002,000.00	107,749,624,400	487,832,948,900
R2040 On 31/01/2040 Spot Bond			100.00000	9.13277	100.00000	9.00000			224,000,000,000,000.00	52,240,000,000	30,000,000,000
Total R2040 SPOT									14,000,000,000,000.00	52,240,000,000	30,000,000,000
Total For R2040									14,000,000,000,000.00	52,240,000,000	30,000,000,000
R2044 On 31/01/2044 Spot Bond			9.05500	97.95672	9.08500	97.59029			606,075,683,958,000.00	287,805,155,600	724,262,049,800
Total R2044 SPOT									16,075,683,958,000.00	287,805,155,600	724,262,049,800
Total For R2044									16,075,683,958,000.00	287,805,155,600	724,262,049,800
R2048 On 28/02/2048 Spot Bond			9.04000	97.30545	9.07000	96.93029			956,950,959,280,000.00	105,857,407,000	693,239,812,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2048 SPOT									6,950,959,280,000.00	105,857,407,000	593,239,812,400
Total For R2048									6,950,959,280,000.00	105,857,407,000	593,239,812,400
R207 On 15/01/2020 Spot Bond			7.95500	98.64368	7.99000	98.45655			284,927,770,977,000.00	287,231,649,400	558,379,041,300
Total R207 SPOT									4,927,770,977,000.00	287,231,649,400	558,379,041,300
Total For R207									4,927,770,977,000.00	287,231,649,400	558,379,041,300
R208 On 31/03/2021 Spot Bond			8.09500	97.16100	8.13000	96.94950			127,217,714,896,000.00	139,248,636,800	750,074,913,000
Total R208 SPOT									7,217,714,896,000.00	139,248,636,800	750,074,913,000
Total For R208									7,217,714,896,000.00	139,248,636,800	750,074,913,000
R209 On 31/03/2036 Spot Bond			8.95500	77.63434	8.99000	77.31722			711,762,099,775,000.00	302,821,005,000	863,788,739,700
Total R209 SPOT									11,762,099,775,000.00	302,821,005,000	363,788,739,700
Total For R209									11,762,099,775,000.00	302,821,005,000	363,788,739,700
R210 On 31/03/2028 Spot Bond			1.79500	179.24321	1.79500	179.13877			30,878,635,587,500.00	17,202,582,500	54,209,117,900
Total R210 SPOT									10,878,635,587,500.00	17,202,582,500	54,209,117,900
Total For R210									10,878,635,587,500.00	17,202,582,500	54,209,117,900
R211 On 31/01/2017 Spot Bond			1.02000	134.54847	1.02000	134.47862			755,718,000.00	740,900	55,222,597,600
Total R211 SPOT									755,718,000.00	740,900	55,222,597,600
Total For R211									755,718,000.00	740,900	55,222,597,600
R212 On 31/01/2022 Spot Bond			1.72000	139.77632	1.72000	139.69584			81,020,081,936,000.00	47,104,698,800	184,539,420,800
Total R212 SPOT									11,020,081,936,000.00	47,104,698,800	184,539,420,800
Total For R212									11,020,081,936,000.00	47,104,698,800	184,539,420,800
R213 On 28/02/2031 Spot Bond			8.87500	84.65605	8.91500	84.30049			775,472,177,175,000.00	312,729,259,400	646,175,862,400
Total R213 SPOT									15,472,177,175,000.00	312,729,259,400	646,175,862,400
Total For R213									15,472,177,175,000.00	312,729,259,400	646,175,862,400
R214 On 28/02/2041 Spot Bond			8.98500	75.53994	9.01500	75.24818			919,352,646,287,000.00	213,617,434,200	820,625,268,300
Total R214 SPOT									19,352,646,287,000.00	213,617,434,200	320,625,268,300
Total For R214									19,352,646,287,000.00	213,617,434,200	320,625,268,300
R228C On 15/09/2015 Spot Bond			6.76500	99.98147	6.79000	99.92564			0.00	0	0
Total R228C SPOT									0.00	0	0
Total For R228C									0.00	0	0
R229C On 15/03/2016 Spot Bond			6.68500	96.74832	6.71000	96.68452			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			6.69500	93.61002	6.72000	93.53690			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.70500	98.23159	6.73000	98.17177			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R328C SPOT										0.00	0	0
Total For R328C										0.00	0	0
R329C On 21/06/2016 Spot Bond			6.68500	95.07676	6.71000	95.00769				0.00	0	0
Total R329C SPOT										0.00	0	0
Total For R329C										0.00	0	0
R330C On 21/12/2016 Spot Bond			6.74500	91.93392	6.77000	91.85560				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.33000	88.05058	7.36500	87.94590				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.38000	84.84478	7.41500	84.72928				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			7.71000	81.10839	7.74000	80.99314				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.69000	78.14688	7.72000	78.02469				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.67000	75.30802	7.70000	75.17952				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.66000	72.55644	7.69000	72.42222				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			7.91500	69.06706	7.95000	68.91224				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			7.89500	66.50515	7.93000	66.34500				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			8.01500	63.55509	8.05000	63.39084				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			7.98500	61.21683	8.02000	61.04848				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.95500	58.98164	7.99000	58.80966				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			7.92500	56.84447	7.96000	56.66929				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.88500	54.84153	7.92000	54.66347				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.84500	52.92957	7.88000	52.74897				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			8.38500	48.66631	8.43000	48.44959				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.34500	46.87457	8.39000	46.65587				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.30500	45.16617	8.35000	44.94583				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.26500	43.53678	8.31000	43.31513				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.22500	41.98233	8.27000	41.75966				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.18500	40.49896	8.23000	40.27555				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.14500	39.08306	8.19000	38.85914				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			8.10500	37.73119	8.15000	37.50699				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				102.79850		102.72783				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				103.59550		103.51888				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				102.43000		102.35853				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.09107		100.02258				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	29.64818	100.00000	29.43324				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	23.79059	100.00000	23.61810				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	32.78172	100.00000	34.81698				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	88.72919	100.00000	88.09842				0.00	0	0
Total RCSB4U SPOT										0.00	0	0
Total For RCSB4U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	38.64681	100.00000	38.36355				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	19.89995	100.00000	19.75568				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	28.81136	100.00000	28.58167				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	8.73856	100.00000	8.66285				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	15.91432	100.00000	15.78745				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	12.89350	100.00000	12.79071				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	9.91902	100.00000	9.83994				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.06048		99.99996				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				99.99336		99.93602				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.39281		100.32798				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.41217		100.34409				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.39908		100.33996				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				103.39658		103.33801				0.00	0	0
Total RDFC21 SPOT										0.00	0	0
Total For RDFC21										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				101.63984		101.57818				0.00	160,000,000	80,000,000
Total RDFC22 SPOT										0.00	160,000,000	80,000,000
Total For RDFC22										0.00	160,000,000	80,000,000
RDFC2 On 25/11/2015 Spot Bond				100.38154		100.32412				0.00	0	0
Total RDFC23 SPOT										0.00	0	0
Total For RDFC23										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.39698		100.33724				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.96065		100.90085				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.53975		100.47292				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/11/2015 Spot Bond				100.47203		100.41515				0.00	0	0
Total REBC01 SPOT										0.00	0	0
Total For REBC01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				101.15471		101.09215				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	99.91541				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.41169		100.32318				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	20.59902	100.00000	20.44805				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	13.10706	100.00000	13.01099				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	10.07042	100.00000	9.99661				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	8.90872	100.00000	8.84343				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				101.36877		101.30516				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.88461		100.81929				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.06752		100.08713				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				101.46319		101.40196				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.36274		100.29905				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.15408		100.08789				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				101.41689		101.35712				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				101.17749		101.11369				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				90.76218		90.59772				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				85.01186		84.88061				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				95.83966		95.63631				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				95.29551		95.08172				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				102.35045		102.25859				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				85.51749		85.40777				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				97.73152		97.56877				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	103.12735	12.35000	103.02665				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	15.72910	100.00000	15.61507				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.48795		100.41951				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	8.88995	100.00000	8.82479				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	38.73758	100.00000	38.45673				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	88.67470	100.00000	88.03828				0.00	0	0
Total RPP071U SPOT										0.00	0	0
Total For RPP071U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	14.14561	100.00000	14.04306				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	41.81693	100.00000	41.51376				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				105.35369		105.20247				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				60.27742		60.18701				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.46500	106.11543	9.50000	105.88340			6,625,500,000.00	700,000	770,000,000
Total RW21 SPOT									6,625,500,000.00	700,000	770,000,000
Total For RW21									6,625,500,000.00	700,000	770,000,000
RW23 On 10/12/2023 Spot Bond			9.82500	100.71480	9.86000	100.44334			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.13500	103.44776	10.17500	103.07466			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				98.06414		98.02107			0.00	0	0
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.06500	106.37178	8.09000	106.27446			375,829,000,000.00	46,600,000	163,300,000
Total SBK12 SPOT									375,829,000,000.00	46,600,000	163,300,000
Total For SBK12									375,829,000,000.00	46,600,000	163,300,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				101.45449		101.39083			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.60500	102.85093	9.64000	102.70322			0.00	0	100,000,000
Total SBK14 SPOT									0.00	0	100,000,000
Total For SBK14									0.00	0	100,000,000
SBK15 On 23/01/2022 Spot Bond				101.81619		101.75209			0.00	1,000,000,000	500,000,000
Total SBK15 SPOT									0.00	1,000,000,000	500,000,000
Total For SBK15									0.00	1,000,000,000	500,000,000
SBK16 On 15/03/2023 Spot Bond				99.31693		99.25052			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				99.96298		99.89283			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				98.88518		98.81457			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				101.21863		101.14933				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.32269		100.24242				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2025 Spot Bond				101.26848		101.19013				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.63850		100.55824				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2027 Spot Bond			11.90500	101.82043	11.94000	101.56747				0.00	0	2,150,000,000
Total SBK23 SPOT										0.00	0	2,150,000,000
Total For SBK23										0.00	0	2,150,000,000
SBK9 On 10/04/2018 Spot Bond			9.20500	101.78527	9.23500	101.64346				0.00	0	2,380,000,000
Total SBK9 SPOT										0.00	0	2,380,000,000
Total For SBK9										0.00	0	2,380,000,000
SBN27 On 15/09/2015 Spot Bond			7.74000	99.97880	7.78000	99.91481				0.00	0	0
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			8.18500	99.97758	8.21000	99.91010				0.00	0	0
Total SBN29 SPOT										0.00	0	0
Total For SBN29										0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.50000	99.97945	7.54000	99.91743				0.00	0	0
Total SBN31 SPOT										0.00	0	0
Total For SBN31										0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.75500	99.06848	8.79000	98.93643				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.64500	99.97906	7.68500	99.91585				0.00	0	0
Total SBN34 SPOT										0.00	0	0
Total For SBN34										0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.22500	99.97747	8.25000	99.90967				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				99.98033		99.92140			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				101.59186		101.52593			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.23500	101.02621	8.27000	105.33433		11,579,233,500,000.00	1,406,100,000	703,050,000	
Total SBS13 SPOT								11,579,233,500,000.00	1,406,100,000	703,050,000	
Total For SBS13								11,579,233,500,000.00	1,406,100,000	703,050,000	
SBS15 On 26/04/2016 Spot Bond				101.39711		101.34051		0.00	1,000,000,000	500,000,000	
Total SBS15 SPOT								0.00	1,000,000,000	500,000,000	
Total For SBS15								0.00	1,000,000,000	500,000,000	
SBS16 On 22/09/2018 Spot Bond				99.83809		101.69688		0.00	0	0	
Total SBS16 SPOT								0.00	0	0	
Total For SBS16								0.00	0	0	
SBS18 On 23/06/2018 Spot Bond				100.70063		102.39869		0.00	0	3,800,000,000	
Total SBS18 SPOT								0.00	0	3,800,000,000	
Total For SBS18								0.00	0	3,800,000,000	
SBS19 On 23/06/2021 Spot Bond			9.87000	103.61815	9.90500	103.38367		0.00	0	957,650,000	
Total SBS19 SPOT								0.00	0	957,650,000	
Total For SBS19								0.00	0	957,650,000	
SBS20 On 15/05/2026 Spot Bond			10.34500	101.42401	10.39000	101.05803		0.00	0	0	
Total SBS20 SPOT								0.00	0	0	
Total For SBS20								0.00	0	0	
SBS21 On 15/05/2026 Spot Bond				100.65792		100.58837		0.00	0	0	
Total SBS21 SPOT								0.00	0	0	
Total For SBS21								0.00	0	0	
SBS23 On 23/05/2017 Spot Bond				100.52585		100.46301		0.00	421,600,000	385,800,000	
Total SBS23 SPOT								0.00	421,600,000	385,800,000	
Total For SBS23								0.00	421,600,000	385,800,000	
SBS24 On 24/05/2019 Spot Bond				101.43104		101.36711		0.00	0	0	
Total SBS24 SPOT								0.00	0	0	
Total For SBS24								0.00	0	0	
SBS25 On 24/05/2019 Spot Bond			9.02500	102.22266	9.05500	102.05674		0.00	0	1,439,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS25 SPOT									0.00	0	1,439,800,000
Total For SBS25									0.00	0	1,439,800,000
SBS26l On 28/02/2017 Spot Bond			100.00000	30.76065	100.00000	30.55797			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.84500	102.28150	9.88000	102.00198			0.00	0	2,683,200,000
Total SBS27 SPOT									0.00	0	2,683,200,000
Total For SBS27									0.00	0	2,683,200,000
SBS28 On 23/04/2017 Spot Bond				100.82826		100.76914			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.05500	101.07049	9.08500	100.90414		7,447,737,500,000.00		822,500,000	411,250,000
Total SBS29 SPOT								7,447,737,500,000.00		822,500,000	411,250,000
Total For SBS29								7,447,737,500,000.00		822,500,000	411,250,000
SBS3 On 25/05/2026 Spot Bond			10.35500	88.72844	10.40000	88.39619			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				98.92335		98.86606			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.09500	100.37817	10.14000	99.99657			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				99.86635		99.80881			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				99.86260		99.80346			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.24500	99.02603	10.29000	98.68646			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				101.13560		101.02116			0.00	1,000,000,000	1,000,000,000
Total SBS35 SPOT									0.00	1,000,000,000	1,000,000,000
Total For SBS35									0.00	1,000,000,000	1,000,000,000
SBS36 On 29/01/2020 Spot Bond				100.91041		100.84764			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.34500	96.17468	9.38000	95.98335			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.46500	93.05092	10.51000	92.72366			0.00	0	1,500,000,000
Total SBS38 SPOT									0.00	0	1,500,000,000
Total For SBS38									0.00	0	1,500,000,000
SBS39 On 29/01/2030 Spot Bond			11.22500	90.52730	11.26500	90.18778			0.00	0	170,000,000
Total SBS39 SPOT									0.00	0	170,000,000
Total For SBS39									0.00	0	170,000,000
SBS4 On 16/11/2021 Spot Bond			9.86500	97.05929	9.90000	96.82992			0.00	0	590,000,000
Total SBS4 SPOT									0.00	0	590,000,000
Total For SBS4									0.00	0	590,000,000
SBS9 On 07/07/2016 Spot Bond			7.43500	105.20350	7.46000	105.12079		1,456,516,500,000.00		195,900,000	525,900,000
Total SBS9 SPOT								1,456,516,500,000.00		195,900,000	525,900,000
Total For SBS9								1,456,516,500,000.00		195,900,000	525,900,000
SBSI11 On 07/12/2023 Spot Bond			2.38000	278.33044	2.37000	278.34291			0.00	0	190,000,000
Total SBSI11 SPOT									0.00	0	190,000,000
Total For SBSI11									0.00	0	190,000,000
SBSI12 On 31/01/2017 Spot Bond			1.63000	133.44461	1.63000	133.36873			0.00	0	160,000,000
Total SBSI12 SPOT									0.00	0	160,000,000
Total For SBSI12									0.00	0	160,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	24.41852	100.00000	24.24149			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI002 On 10/07/2017 Spot Bond				101.29426		101.23303				0.00	0	0
Total SGI002 SPOT										0.00	0	0
Total For SGI002										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	40.86077	100.00000	40.56453				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.29000	132.26425	2.29000	132.18200				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.90771	6.50000	102.85377				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				101.04168		100.98138				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				103.06015		102.99564				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.85500	101.64745	8.89000	101.51827				0.00	0	260,000,000
Total SHS05 SPOT										0.00	0	260,000,000
Total For SHS05										0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				101.11262		101.04990				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				101.51138		101.44883				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				99.85637		99.79495				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	34.90097	100.00000	34.64794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00010		99.93927				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.28859		100.22880				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	61.71339	100.00000	61.26597				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	47.94984	100.00000	47.60220				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	39.71684	100.00000	39.42890				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.69500	100.93231	9.73000	100.79108				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				101.26609		101.19555				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.48178		100.41376				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				101.64595		101.58193				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				101.70891		101.64240				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.99500	101.42279	10.03000	101.21139			6,996,500,000.00		700,000	2,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS25 SPOT										6,996,500,000.00	700,000	2,500,000
Total For SHS25										6,996,500,000.00	700,000	2,500,000
SHS26 On 29/06/2020 Spot Bond				101.67266		101.60400				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.11500	102.09690	8.14000	102.00857				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000
Total For SLI2										0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.35500	99.05599	9.38500	98.90767				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.75500	99.06848	8.79000	98.93643				0.00	0	4,700,000,000
Total SNT01 SPOT										0.00	0	4,700,000,000
Total For SNT01										0.00	0	4,700,000,000
SPDA2 On 21/08/2016 Spot Bond				100.51050		100.44732				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.86900		100.80663				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.48935		100.42792				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.50213		100.43908				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.52731		100.45808				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.45500	102.90465	8.49000	102.80816				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA04 On 16/04/2016 Spot Bond				101.34357		101.28426				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				101.25507		101.19174				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.77000	97.10830	9.80500	96.91024			27,356,000,000.00	2,800,000	1,160,000,000
Total SSA06 SPOT									27,356,000,000.00	2,800,000	1,160,000,000
Total For SSA06									27,356,000,000.00	2,800,000	1,160,000,000
SSN00 On 01/03/2017 Spot Bond				100.29767		100.22955			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				101.81953		101.75142			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				101.10947		101.04268			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.66500	90.78582	9.70000	90.57945			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.66500	90.78582	9.70000	90.57945			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 15/01/2020 Spot Bond			9.37500	93.75481	9.41000	93.56796			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00 On 18/06/2017 Spot Bond				99.91520		99.85154			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00 On 15/09/2017 Spot Bond			8.23500	100.00522	8.27000	99.87581			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.49000	113.86561	2.48000	113.88928			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2018 Spot Bond			9.01500	99.01736	9.04500	98.86377			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01 On 26/08/2018 Spot Bond			8.50000	100.43521	8.50000	100.36636			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			10.48500	102.50302	10.53000	102.12384				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				100.24571		100.18478				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 28/02/2031 Spot Bond			10.74500	72.32048	10.78500	72.02331				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				101.18435		101.11896				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond				101.21369		101.15051				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				101.80936		101.74285				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 16/10/2019 Spot Bond				101.35634		101.28586				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028 On 07/12/2023 Spot Bond				99.63503		99.55718				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 24/05/2017 Spot Bond				100.45657		100.39109				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN030 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN031 On 17/03/2020 Spot Bond				99.93183		99.86375				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond				100.27439		100.20624				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY124€ On 10/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1249 SPOT										0.00	0	0
Total For SY1249										0.00	0	0
SY125C On 16/09/2015 Spot Bond				99.96478		99.91194				0.00	0	0
Total SY1250 SPOT										0.00	0	0
Total For SY1250										0.00	0	0
SY1252 On 20/10/2015 Spot Bond				99.35882		99.30538				0.00	0	0
Total SY1252 SPOT										0.00	0	0
Total For SY1252										0.00	0	0
SY1254 On 27/10/2015 Spot Bond				99.21738		99.16278				0.00	0	0
Total SY1254 SPOT										0.00	0	0
Total For SY1254										0.00	0	0
SY125€ On 28/10/2015 Spot Bond				99.19875		99.14412				0.00	0	0
Total SY1255 SPOT										0.00	0	0
Total For SY1255										0.00	0	0
SY125€ On 03/11/2015 Spot Bond				99.08932		99.03468				0.00	0	0
Total SY1256 SPOT										0.00	0	0
Total For SY1256										0.00	0	0
SY1257 On 16/11/2015 Spot Bond				98.85901		98.80467				0.00	0	0
Total SY1257 SPOT										0.00	0	0
Total For SY1257										0.00	0	0
SY125€ On 17/11/2015 Spot Bond				98.83803		98.78357				0.00	0	0
Total SY1258 SPOT										0.00	0	0
Total For SY1258										0.00	0	0
SY125€ On 17/11/2015 Spot Bond				98.83916		98.78475				0.00	0	0
Total SY1259 SPOT										0.00	0	0
Total For SY1259										0.00	0	0
SY126C On 18/11/2015 Spot Bond				98.81805		98.76350				0.00	0	0
Total SY1260 SPOT										0.00	0	0
Total For SY1260										0.00	0	0
SY1262 On 26/02/2016 Spot Bond				100.35935		100.30244				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY1263 On 08/12/2015 Spot Bond				98.45354		98.39896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1263 SPOT										0.00	0	0
Total For SY1263										0.00	0	0
SY1264 On 10/12/2015 Spot Bond			100.00000	80.75221	100.00000	100.00000				0.00	0	0
Total SY1264 SPOT										0.00	0	0
Total For SY1264										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.71000	99.70672	6.75000	99.64987				0.00	0	0
Total SZ18 SPOT										0.00	0	0
Total For SZ18										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.09500	103.48152	9.14000	103.11542				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.49893		100.43629				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.53321		100.46719				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.60500	98.72911	9.64000	98.54230				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	85.45958	100.00000	84.87690				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				101.07141		101.01341				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.83228		100.77401				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				99.83025		99.76833				0.00	0	1,500,000,000
Total TFS117 SPOT										0.00	0	1,500,000,000
Total For TFS117										0.00	0	1,500,000,000
TFS122 On 20/03/2017 Spot Bond				99.87294		99.81822				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				99.86637		99.80884				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS131On 21/05/2015 Spot Bond				100.48339					0.00	0	0
TFS131On 20/11/2015 Spot Bond			100.00000	96.08352	100.00000	95.64075			0.00	0	0
Total TFS131 SPOT									0.00	0	0
Total For TFS131									0.00	0	0
TFS133On 28/07/2016 Spot Bond				100.93223		100.87347			0.00	0	0
Total TFS133 SPOT									0.00	0	0
Total For TFS133									0.00	0	0
TFS134On 28/04/2016 Spot Bond				100.93870		100.87952			0.00	0	0
Total TFS134 SPOT									0.00	0	0
Total For TFS134									0.00	0	0
TFS135On 06/07/2018 Spot Bond				101.43040		101.36846			0.00	0	0
Total TFS135 SPOT									0.00	0	0
Total For TFS135									0.00	0	0
TFS136On 06/07/2020 Spot Bond				101.46659		101.40308			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.76500	101.89067	7.79000	101.80641		9,318,000,000,000.00	1,200,000,000	300,000,000	
Total TFS84 SPOT								9,318,000,000,000.00	1,200,000,000	300,000,000	
Total For TFS84								9,318,000,000,000.00	1,200,000,000	300,000,000	
TH10A1On 18/10/2038 Spot Bond				101.13009		101.06700			0.00	0	0
Total TH10A1 SPOT									0.00	0	0
Total For TH10A1									0.00	0	0
TH10A2On 18/10/2038 Spot Bond				101.16033		101.09559			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A3On 18/07/2017 Spot Bond			7.83000	101.21789	7.83000	101.15453			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A4On 18/07/2017 Spot Bond				101.11345		101.05128			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A5On 18/07/2017 Spot Bond				101.15126		101.08701			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A6 On 18/07/2017 Spot Bond				101.17219		101.10498			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				101.11345		101.05128			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				101.15126		101.08701			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	101.11491	7.16000	101.05694			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				101.22531		101.15701			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				101.21926		101.15129			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				101.36415		101.28823			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				101.36386		101.29003			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				101.93507		101.82762			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				101.86768		101.76396			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				101.11194		101.04985			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				101.16033		101.09559			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.35585	8.73000	101.28527			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.87416		100.81283			0.00	0	0
Total TH11A4 SPOT									0.00	0	0
Total For TH11A4									0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				101.15126		101.08701			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.17500	98.88083	9.20500	98.73586			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.71465		100.65355			0.00	0	0
Total TH11A7 SPOT									0.00	0	0
Total For TH11A7									0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				101.16896		101.10568			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				101.22833		101.15986			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				101.21171		101.14416			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				101.22380		101.15755			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				101.36113		101.28539			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				101.37451		101.30009			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				101.32124		101.24972			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11D1 On 18/07/2041 Spot Bond				101.83022		101.72858			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				101.83621		101.73423			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				101.83038		101.73119			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.49255		100.43071			0.00	0	0
Total TH12A1 SPOT									0.00	0	0
Total For TH12A1									0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.50850		100.44466			0.00	0	0
Total TH12A2 SPOT									0.00	0	0
Total For TH12A2									0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.55500	99.34748	9.59000	99.16004			0.00	0	0
Total TH12A3 SPOT									0.00	0	0
Total For TH12A3									0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.49893		100.43629			0.00	0	0
Total TH12A4 SPOT									0.00	0	0
Total For TH12A4									0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.52127		100.45581			0.00	0	0
Total TH12A5 SPOT									0.00	0	0
Total For TH12A5									0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.46500	97.56483	9.50000	97.38046			0.00	0	0
Total TH12A6 SPOT									0.00	0	0
Total For TH12A6									0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.50732		100.44455			0.00	0	0
Total TH12A7 SPOT									0.00	0	0
Total For TH12A7									0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.53321		100.46719			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			9.57500	96.46328	9.61000	96.27992			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12B On 21/08/2019 Spot Bond				100.54994		100.48087			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.54994		100.48087			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.56232		100.49264			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.56232		100.49264			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.60079		100.52530			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.60079		100.52530			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.61401		100.53782			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C On 21/02/2048 Spot Bond				100.61336		100.53726			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.80582		100.70437			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.80582		100.70437			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH12D On 21/08/2019 Spot Bond				101.00402		100.90160			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.81928		100.71724			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A On 21/08/2018 Spot Bond				100.34301		100.28230			0.00	0	0
Total TH13A1 SPOT									0.00	0	0
Total For TH13A1									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.35295		100.29049			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.36923		100.30388			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.70500	96.61554	9.74000	96.20360			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.38954		100.32058			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.42106		100.34650			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.40756		100.33540			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				101.17048		101.10712			0.00	0	0
Total TH9A10 SPOT									0.00	0	0
Total For TH9A10									0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.65018	101.06155	6.60150			0.00	0	0
Total THE8A1 SPOT									0.00	0	0
Total For THE8A1									0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A2 SPOT									0.00	0	0
Total For THE8A2									0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A3 SPOT									0.00	0	0
Total For THE8A3									0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.29657		101.23718			0.00	0	0
Total THE9A1 SPOT									0.00	0	0
Total For THE9A1									0.00	0	0
THE9A On 18/01/2016 Spot Bond				101.14763		101.08551			0.00	0	0
Total THE9A2 SPOT									0.00	0	0
Total For THE9A2									0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.44651		101.38620			0.00	0	960,000,000
Total THE9A3 SPOT									0.00	0	960,000,000
Total For THE9A3									0.00	0	960,000,000
THE9A On 18/07/2039 Spot Bond				101.14763		101.08551			0.00	0	0
Total THE9A5 SPOT									0.00	0	0
Total For THE9A5									0.00	0	0
THE9A On 18/07/2039 Spot Bond				101.16287		101.09992			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0
THE9A On 18/07/2039 Spot Bond				101.17048		101.10712			0.00	0	0
Total THE9A7 SPOT									0.00	0	0
Total For THE9A7									0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.13849		101.07686			0.00	0	0
Total THE9A8 SPOT									0.00	0	0
Total For THE9A8									0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.16287		101.09992			0.00	0	0
Total THE9A9 SPOT									0.00	0	0
Total For THE9A9									0.00	0	0
THE9B On 18/07/2016 Spot Bond				101.24665		101.17916			0.00	0	0
Total THE9B1 SPOT									0.00	0	0
Total For THE9B1									0.00	0	0
THE9B On 18/07/2039 Spot Bond				101.24665		101.17916			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B: On 18/07/2016 Spot Bond				101.24665		101.17916			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				101.36843		101.29435			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				101.39886		101.32313			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				101.36082		101.28715			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				101.96846		101.86175			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D: On 18/07/2039 Spot Bond				102.00637		101.89758			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D: On 18/07/2016 Spot Bond				101.99121		101.88325			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.81500	90.02728	9.85000	89.84720			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.40500	104.71249	8.43500	104.58307			0.00	0	14,030,500,000
Total TN17 SPOT									0.00	0	14,030,500,000
Total For TN17									0.00	0	14,030,500,000
TN20 On 17/09/2020 Spot Bond			9.84000	102.47782	9.87500	102.25955		9,879,360,000,000.00		1,004,000,000	10,207,200,000
Total TN20 SPOT								9,879,360,000,000.00		1,004,000,000	10,207,200,000
Total For TN20								9,879,360,000,000.00		1,004,000,000	10,207,200,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.67501	100.00000	1.66287			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23 On 06/11/2023 Spot Bond			10.12500	107.50138	10.16000	107.21920			46,575,000,000,000.00	4,600,000,000	13,930,000,000
Total TN23 SPOT									16,575,000,000,000.00	4,600,000,000	13,930,000,000
Total For TN23									16,575,000,000,000.00	4,600,000,000	13,930,000,000
TN25 On 19/08/2025 Spot Bond			10.24500	96.08152	10.29000	95.73590			266,370,000,000,000.00	26,000,000,000	26,990,000,000
Total TN25 SPOT									16,370,000,000,000.00	26,000,000,000	26,990,000,000
Total For TN25									16,370,000,000,000.00	26,000,000,000	26,990,000,000
TN27 On 14/11/2027 Spot Bond			10.24500	93.71501	10.29000	93.35046			49,176,000,000.00	4,800,000	11,938,200,000
Total TN27 SPOT									49,176,000,000.00	4,800,000	11,938,200,000
Total For TN27									49,176,000,000.00	4,800,000	11,938,200,000
TN30 On 09/10/2030 Spot Bond			10.68500	103.14592	10.73000	102.72868			0.00	0	2,000,000,000
Total TN30 SPOT									0.00	0	2,000,000,000
Total For TN30									0.00	0	2,000,000,000
TN40 On 09/10/2040 Spot Bond			10.90500	103.30165	10.93500	102.95932			0.00	0	0
Total TN40 SPOT									0.00	0	0
Total For TN40									0.00	0	0
TNF16 On 10/06/2016 Spot Bond				100.07518		100.01881			0.00	0	400,000,000
Total TNF16 SPOT									0.00	0	400,000,000
Total For TNF16									0.00	0	400,000,000
TNF18 On 22/08/2018 Spot Bond				100.23631		100.17366			0.00	38,000,000,000	10,950,000,000
Total TNF18 SPOT									0.00	38,000,000,000	10,950,000,000
Total For TNF18									0.00	38,000,000,000	10,950,000,000
TORQ1 On 15/08/2026 Spot Bond				100.70215		100.62646			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.61198		100.54741			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ6 On 15/04/2022 Spot Bond				100.83178		100.74352			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.61272		100.54807			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.61280		100.54678			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.63517		100.56673			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	112.65300	10.00000	112.56500			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				101.48473		101.42416			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				101.44070		101.37855			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				101.42022		101.36508			0.00	0	0
Total TPDA04 SPOT									0.00	0	0
Total For TPDA04									0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.72867		100.66685			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.38803	10.00000	100.30475			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.37835	9.75000	100.29716			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.38060	100.00000	10.29784			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.93799				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	99.93429				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	7.64548	100.00000	7.59935				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.14528	100.00000	8.09547				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.93224				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.44515	100.00000	8.39314				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.93183				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	8.69505	100.00000	8.64121				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.92033				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	11.74382	100.00000	11.66756				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.89490				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	15.09246	100.00000	14.99159				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSE01L On 31/07/2019 Spot Bond			100.00000	13.99420	100.00000	13.89273			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	1.21041	100.00000	1.18294			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP17E On 17/09/2015 Spot Bond				106.98727		106.87146			0.00	0	0
Total TSP175 SPOT									0.00	0	0
Total For TSP175									0.00	0	0
TSP177 On 15/10/2015 Spot Bond				105.76067		105.64622			0.00	0	0
Total TSP177 SPOT									0.00	0	0
Total For TSP177									0.00	0	0
TSP17E On 29/10/2015 Spot Bond				99.15497		99.09864			0.00	0	0
Total TSP178 SPOT									0.00	0	0
Total For TSP178									0.00	0	0
TSP17E On 26/11/2015 Spot Bond				98.64777		98.59220			0.00	0	0
Total TSP179 SPOT									0.00	0	0
Total For TSP179									0.00	0	0
TSP18C On 10/12/2015 Spot Bond				98.35842		98.30181			0.00	0	0
Total TSP180 SPOT									0.00	0	0
Total For TSP180									0.00	0	0
TSP181 On 21/01/2016 Spot Bond				97.62684		97.57165			0.00	0	0
Total TSP181 SPOT									0.00	0	0
Total For TSP181									0.00	0	0
TSP18C On 04/02/2016 Spot Bond				97.39045		97.33570			0.00	0	0
Total TSP183 SPOT									0.00	0	0
Total For TSP183									0.00	0	0
TSP18C On 18/02/2016 Spot Bond				97.07679		97.02093			0.00	0	0
Total TSP184 SPOT									0.00	0	0
Total For TSP184									0.00	0	0
TSP18E On 03/03/2016 Spot Bond				96.77680		96.72025			0.00	0	0
Total TSP185 SPOT									0.00	0	0
Total For TSP185									0.00	0	0
TSP18E On 17/03/2016 Spot Bond				96.44217		96.38448			0.00	0	0
Total TSP186 SPOT									0.00	0	0
Total For TSP186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP188 On 31/03/2016 Spot Bond				96.17297		96.11528			0.00	0	0
Total TSP188 SPOT									0.00	0	0
Total For TSP188									0.00	0	0
TSP189 On 12/11/2015 Spot Bond				98.92931		98.87487			0.00	0	0
Total TSP189 SPOT									0.00	0	0
Total For TSP189									0.00	0	0
TSP190 On 12/05/2016 Spot Bond				95.40514		95.34794			0.00	0	0
Total TSP190 SPOT									0.00	0	0
Total For TSP190									0.00	0	0
TSP191 On 26/05/2016 Spot Bond				95.09166		95.03391			0.00	0	0
Total TSP191 SPOT									0.00	0	0
Total For TSP191									0.00	0	0
TSP192 On 09/06/2016 Spot Bond				94.76360		94.70520			0.00	0	0
Total TSP192 SPOT									0.00	0	0
Total For TSP192									0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TSP193 SPOT									0.00	0	0
Total For TSP193									0.00	0	0
TSP194 On 14/01/2016 Spot Bond				97.79913		97.74501			0.00	0	0
Total TSP194 SPOT									0.00	0	0
Total For TSP194									0.00	0	0
TSP195 On 18/08/2016 Spot Bond				93.45002		93.39205			0.00	0	0
Total TSP195 SPOT									0.00	0	0
Total For TSP195									0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.90222	100.00000	14.79418			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TWC090 On 21/09/2015 Spot Bond				101.56271		101.50456			0.00	0	0
Total TWC090 SPOT									0.00	0	0
Total For TWC090									0.00	0	0
TWC095 On 16/10/2015 Spot Bond				101.10493		101.04731			0.00	0	0
Total TWC095 SPOT									0.00	0	0
Total For TWC095									0.00	0	0
TWC098 On 06/11/2015 Spot Bond				100.73833		100.68115			0.00	0	0
Total TWC098 SPOT									0.00	0	0
Total For TWC098									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC10 On 25/11/2015 Spot Bond				100.37728		100.32050			0.00	0	0
Total TWC103 SPOT									0.00	0	0
Total For TWC103									0.00	0	0
TWC10 On 12/10/2015 Spot Bond				101.19487		101.14056			0.00	0	0
Total TWC105 SPOT									0.00	0	0
Total For TWC105									0.00	0	0
TWC10 On 14/10/2015 Spot Bond				101.14056		101.08625			0.00	0	0
Total TWC106 SPOT									0.00	0	0
Total For TWC106									0.00	0	0
TWC10 On 10/01/2016 Spot Bond				101.14458		101.08689			0.00	0	0
Total TWC107 SPOT									0.00	0	0
Total For TWC107									0.00	0	0
TWC10 On 16/10/2015 Spot Bond				101.10435		101.05004			0.00	0	0
Total TWC108 SPOT									0.00	0	0
Total For TWC108									0.00	0	0
TWC10 On 19/10/2015 Spot Bond				101.08625		101.03193			0.00	0	0
Total TWC109 SPOT									0.00	0	0
Total For TWC109									0.00	0	0
TWC11 On 22/01/2016 Spot Bond				100.93293		100.87531			0.00	0	0
Total TWC110 SPOT									0.00	0	0
Total For TWC110									0.00	0	0
TWC11 On 21/10/2015 Spot Bond				100.96164		100.90616			0.00	0	0
Total TWC111 SPOT									0.00	0	0
Total For TWC111									0.00	0	0
TWC11 On 16/09/2015 Spot Bond				100.48696		100.43285			0.00	0	0
Total TWC115 SPOT									0.00	0	0
Total For TWC115									0.00	0	0
TWC11 On 23/11/2015 Spot Bond				100.44384		100.38836			0.00	0	0
Total TWC116 SPOT									0.00	0	0
Total For TWC116									0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.45149		100.39482			0.00	0	0
Total TWC117 SPOT									0.00	0	0
Total For TWC117									0.00	0	0
TWC11 On 27/11/2015 Spot Bond				100.38836		100.33288			0.00	0	0
Total TWC118 SPOT									0.00	0	0
Total For TWC118									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC11 On 22/09/2015 Spot Bond				100.38001		100.32573			0.00	0	0
Total TWC119 SPOT									0.00	0	0
Total For TWC119									0.00	0	0
TWC12 On 30/11/2015 Spot Bond				100.35137		100.29589			0.00	0	0
Total TWC120 SPOT									0.00	0	0
Total For TWC120									0.00	0	0
TWC12 On 29/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWC121 SPOT									0.00	0	0
Total For TWC121									0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				101.26138		101.20132			0.00	0	0
Total TWCJ20 SPOT									0.00	0	0
Total For TWCJ20									0.00	0	0
TWCJ2 On 30/11/2015 Spot Bond				100.38781		100.32658			0.00	0	0
Total TWCJ21 SPOT									0.00	0	0
Total For TWCJ21									0.00	0	0
TWCM2 On 14/10/2015 Spot Bond				101.15264		101.09775			0.00	0	0
Total TWCM20 SPOT									0.00	0	0
Total For TWCM20									0.00	0	0
TWCM2 On 30/11/2015 Spot Bond				100.35918		100.30247			0.00	0	0
Total TWCM21 SPOT									0.00	0	0
Total For TWCM21									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.49500	105.39347	9.53000	105.16158			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.26612	100.00000	8.21712			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.54041	100.00000	7.47001			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.07643	100.00000	8.02856			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB02L On 20/04/2023 Spot Bond			100.00000	7.45479	100.00000	7.38518			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VKC08 On 28/09/2015 Spot Bond				103.38861		103.32916			0.00	0	0
Total VKC08 SPOT									0.00	0	0
Total For VKC08									0.00	0	0
VKC09 On 25/03/2016 Spot Bond				101.62081		101.55834			0.00	0	0
Total VKC09 SPOT									0.00	0	0
Total For VKC09									0.00	0	0
VKC10 On 02/02/2016 Spot Bond				100.91811		100.85951			0.00	0	0
Total VKC10 SPOT									0.00	0	0
Total For VKC10									0.00	0	0
VKC11 On 04/03/2016 Spot Bond				100.20164		100.14115			0.00	0	0
Total VKC11 SPOT									0.00	0	0
Total For VKC11									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.73858		100.67454			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.73958		100.67546			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				101.83515		101.77809			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				101.61476		101.55210			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.72759		100.66453			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.12830		100.06411			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.76402	100.00000	7.71799			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA02L On 20/04/2023 Spot Bond			100.00000	7.22202	100.00000	7.15459				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.57432	100.00000	7.52943				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.13640	100.00000	7.06977				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00031	100.00000	0.00031				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.25500	107.17065	7.28000	107.09061				0.00	0	8,900,000,000
Total WS04 SPOT										0.00	0	8,900,000,000
Total For WS04										0.00	0	8,900,000,000
WS05 On 01/08/2018 Spot Bond			1.56000	241.72476	1.56000	241.58869				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.84500	104.45393	7.88000	104.33262				0.00	0	6,065,500,000
Total WSP2 SPOT										0.00	0	6,065,500,000
Total For WSP2										0.00	0	6,065,500,000
WSP3 On 28/05/2019 Spot Bond			8.26000	104.96429	8.29000	104.79943				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.58000	104.24084	8.61500	104.03483				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.79500	103.54660	8.83000	103.31860				0.00	0	3,300,000,000
Total WSP5 SPOT										0.00	0	3,300,000,000
Total For WSP5										0.00	0	3,300,000,000
Z020 On 19/10/2015 Spot Bond			6.13000	99.41563	6.17000	99.36174				0.00	0	0
Total Z020 SPOT										0.00	0	0
Total For Z020										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.65000	73.81879	7.68000	73.68732				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021 On 20/10/2015 Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	49.43352	100.00000	49.15270			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									62,655,473,475,763,000.00	5,858,168,211,000	017,938,064,376
Total for SPOT :									62,655,473,475,763,000.00	5,858,168,211,000	017,938,064,376
Total Futures									62,655,473,644,739,200.00	858,168,212,645	017,938,523,620
Total Options									0.00	0	67,407
Grand Total:									62,655,473,644,739,200.00	858,168,212,645	017,938,591,027