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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/03/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/05/2015 Bond Future			122.32043	122.32043	122.34112	122.34112			0.00	0	0
EL28 On 06/08/2015 Bond Future			124.32007	124.32007	124.34304	124.34304			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			2,658.88000	2.65888	2,679,570		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Put			2,668.88000	2.66888	2,689,570		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			2,648.88000	2.64888	2,669,570		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			656.96000	0.65696	679,930		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			666.96000	0.66696	689,930		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			646.96000	0.64696	669,930		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									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	07/05/2015	Bond Future			9.43571	84.42976	9.42646	84.49951			0.00	0	6,576
ES33	On	06/08/2015	Bond Future			9.51551	85.80278	9.50579	85.87499			0.00	0	0
ES33	On	05/11/2015	Bond Future			9.58930	83.44246	9.57941	83.51493			0.00	0	0
Total ES33 Future												0.00	0	6,576
ES33	On	07/05/2015	Bond Future	9.74	Call			2,315.73000	2.31573	2,245,980		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			2,387.97000	2.38797	2,318,220		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			2,460.12000	2.46012	2,390,370		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			622.46000	0.62246	550,250		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			695.91000	0.69591	623,700		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			769.26000	0.76926	697,050		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			4,339.22000	4.33922	4,411,690		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			4,497.78000	4.49778	4,570,250		0.00	0	0
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			4,418.45000	4.41845	4,490,920		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,576
I2025	On	07/05/2015	Bond Future			118.83347	118.83347	118.74860	118.74860			0.00	0	16
I2025	On	06/08/2015	Bond Future			119.61031	119.61031	119.52582	119.52582			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			2,241.40000	2.24140	2,156,530		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			2,251.40000	2.25140	2,166,530		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			2,261.40000	2.26140	2,176,530		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			1,474.18000	1.47418	1,389,690		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			1,484.18000	1.48418	1,399,690		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			1,464.18000	1.46418	1,379,690		0.00	0	0
Total I2025 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 I2025											0.00	0	16
I2038	On	07/05/2015			127.59997	127.59997	127.50776	127.50776			0.00	0	2,447
I2038	On	06/08/2015			128.37447	128.37447	128.28257	128.28257			0.00	0	0
Total I2038 Future											0.00	0	2,447
I2038	On	07/05/2015	126.99	Call			517.76000	0.51776	609,970		0.00	0	0
I2038	On	07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.00	Call			507.76000	0.50776	599,970		0.00	0	0
I2038	On	07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.01	Call			497.76000	0.49776	589,970		0.00	0	0
I2038	On	07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	128.01	Call			272.57000	0.27257	364,470		0.00	0	0
I2038	On	06/08/2015	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	127.99	Call			292.57000	0.29257	384,470		0.00	0	0
I2038	On	06/08/2015	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	128.00	Call			282.57000	0.28257	374,470		0.00	0	0
I2038	On	06/08/2015	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	2,447
I2046	On	07/05/2015			125.87592	125.87592	125.75807	125.75807			0.00	0	5,889
I2046	On	06/08/2015			127.93349	127.93349	127.81571	127.81571			0.00	0	0
Total I2046 Future											0.00	0	5,889
I2046	On	07/05/2015	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.01	Put			1,251.93000	1.25193	1,134,080		0.00	0	0
I2046	On	07/05/2015	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	126.99	Put			1,231.93000	1.23193	1,114,080		0.00	0	0
I2046	On	07/05/2015	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.00	Put			1,241.93000	1.24193	1,124,080		0.00	0	0
I2046	On	06/08/2015	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	128.99	Put			1,174.29000	1.17429	1,056,510		0.00	0	0
I2046	On	06/08/2015	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	129.00	Put			1,184.29000	1.18429	1,066,510		0.00	0	0
I2046	On	06/08/2015	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	129.01	Put			1,194.29000	1.19429	1,076,510		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,889
I2050	On	07/05/2015			135.07132	135.07132	135.09502	135.09502			0.00	0	2,753
I2050	On	06/08/2015			135.81959	135.81959	135.84607	135.84607			0.00	0	0
Total I2050 Future											0.00	0	2,753
I2050	On	07/05/2015	134.99	Call			105.02000	0.10502	81,320		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
I2050	On	07/05/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			95.02000	0.09502	71,320		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			85.02000	0.08502	61,320		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Put			1,143.93000	1.14393	1,170,410		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			1,153.93000	1.15393	1,180,410		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			1,163.93000	1.16393	1,190,410		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,753
R186	On	07/05/2015	Bond Future			8.00221	122.73973	7.97214	122.99281		7.82	98,682,742.92	804	37,579
R186	On	06/08/2015	Bond Future			8.05592	119.43823	8.02449	119.69740		7.92	0.00	0	640
R186	On	05/11/2015	Bond Future			8.09963	121.42688	8.06723	121.68888		7.70	0.00	0	0
R186	On	04/02/2016	Bond Future			8.12998	118.29975	8.09612	118.56847		7.74	0.00	0	5,592
Total R186 Future												98,682,742.92	804	43,811
R186	On	07/05/2015	Bond Future	8.05	Call			1,922.76000	1.92276	1,767,850	8.00	0.00	0	0
R186	On	07/05/2015	Bond Future	8.05	Put			1,268.98000	1.26898	1,367,150	8.00	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.25	Call			3,004.22000	3.00422	2,811,730	8.13	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			693.49000	0.69349	754,080	8.13	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Call			934.28000	0.93428	834,260	7.85	0.00	0	0
R186	On	07/05/2015	Bond Future	8.00	Call			1,690.74000	1.69074	1,546,470	7.97	0.00	0	0
R186	On	07/05/2015	Bond Future	8.00	Put			1,456.24000	1.45624	1,565,050	7.97	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.26	Call			3,064.01000	3.06401	2,869,900	8.14	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			671.27000	0.67127	730,240	8.14	0.00	0	0
R186	On	07/05/2015	Bond Future	8.10	Call			2,170.93000	2.17093	2,005,790	8.03	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Put			4,367.29000	4.36729	4,577,050	7.73	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.45	Put			4,749.57000	4.74957	4,966,390	7.71	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.50	Call			295.10000	0.29510	251,780	7.73	0.00	0	0
R186	On	07/05/2015	Bond Future	8.10	Put			1,099.90000	1.09990	1,187,840	8.03	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.24	Call			2,944.93000	2.94493	2,754,090	8.12	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			716.29000	0.71629	778,530	8.12	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Put			2,397.37000	2.39737	2,550,430	7.85	0.00	0	300
R186	On	07/05/2015	Bond Future	7.40	Call			185.15000	0.18515	155,170	7.69	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Put			5,144.14000	5.14414	5,367,240	7.69	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.45	Call			235.06000	0.23506	198,800	7.71	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,607.62000	2.60762	2,733,310	8.04	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			2,363.12000	2.36312	2,228,230	8.04	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
R186	On	06/08/2015	Bond Future	8.00	Put			2,565.60000	2.56560	2,689,880	8.04	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			2,404.31000	2.40431	2,268,030	8.05	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,524.05000	2.52405	2,646,940	8.05	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			7,359.63000	7.35963	7,130,060	8.40	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			421.74000	0.42174	451,340	8.40	0.00	0	2,500
R186	On	06/08/2015	Bond Future	7.99	Call			2,322.33000	2.32233	2,188,850	8.04	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			3,943.96000	3.94396	3,784,400	7.93	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,396.78000	2.39678	2,499,220	7.93	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			7,985.94000	7.98594	7,764,990	8.16	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			751.08000	0.75108	792,130	8.16	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			3,851.01000	3.85101	3,693,520	7.93	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,463.06000	2.46306	2,567,570	7.93	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			3,897.54000	3.89754	3,739,010	7.93	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,429.94000	2.42994	2,533,410	7.93	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			1,583.94000	1.58394	1,500,370	7.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			6,538.91000	6.53891	6,724,060	7.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			1,608.36000	1.60836	1,523,880	7.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			6,479.31000	6.47931	6,663,550	7.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			1,633.43000	1.63343	1,548,020	7.65	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			6,420.44000	6.42044	6,603,750	7.65	0.00	0	0
Total R186 Option												0.00	0	30,774
Total For R186												98,682,742.92	804	74,585
R197	On	07/05/2015	Bond Future			288.34163	288.34163	288.39374	288.39374			0.00	0	1,044
R197	On	06/08/2015	Bond Future			287.00290	287.00290	287.06010	287.06010			0.00	0	0
Total R197 Future												0.00	0	1,044
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			5,616.26000	5.61626	5,668,370		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			5,596.26000	5.59626	5,648,370		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			5,606.26000	5.60626	5,658,370		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			939.90000	0.93990	997,100		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			949.90000	0.94990	1,007,100		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			929.90000	0.92990	987,100		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,044
R202	On	07/05/2015	Bond Future			238.41970	238.41970	236.24799	236.24799			0.00	0	50,918

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	06/08/2015	Bond Future			239.10235	239.10235	236.89877	236.89877			0.00	0	0
Total R202 Future												0.00	0	50,918
R202	On	07/05/2015	Bond Future	238.51	Put			2,262.01000	2.26201	90,300		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			2,242.01000	2.24201	70,300		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			2,252.01000	2.25201	80,300		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Put			3,111.23000	3.11123	907,650		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			3,091.23000	3.09123	887,650		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			3,101.23000	3.10123	897,650		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	50,918
R2023	On	07/05/2015	Bond Future			7.76174	101.45198	7.71612	101.71568		6.14	405,807.92	4	14,434
R2023	On	06/08/2015	Bond Future			7.81511	103.10179	7.76714	103.37144		5.97	0.00	0	0
Total R2023 Future												405,807.92	4	14,434
R2023	On	07/05/2015	Bond Future	8.14	Put			250.65000	0.25065	293,770	6.47	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,714.22000	2.71422	2,492,270	6.47	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			241.17000	0.24117	282,920	6.47	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,761.13000	2.76113	2,537,840	6.48	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			231.99000	0.23199	272,400	6.48	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,667.58000	2.66758	2,447,000	6.47	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,347.19000	3.34719	3,142,240	6.26	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			619.69000	0.61969	684,390	6.26	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			7,079.73000	7.07973	6,820,410	6.35	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			69.88000	0.06988	80,210	6.35	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,265.33000	3.26533	3,062,600	6.26	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			646.68000	0.64668	713,600	6.26	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,306.17000	3.30617	3,102,320	6.26	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			633.07000	0.63307	698,870	6.26	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												405,807.92	4	15,345
R203	On	07/05/2015	Bond Future			6.99006	103.96449	6.91024	104.13747		1.97	0.00	0	7,710
R203	On	06/08/2015	Bond Future			7.04686	105.65517	6.95568	105.83264		1.83	0.00	0	0
R203	On	05/11/2015	Bond Future			7.07976	103.24637	6.97611	103.42557		1.68	0.00	0	0
Total R203 Future												0.00	0	7,710

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/05/2015	Bond Future	7.24	Call			810.23000	0.81023	675,010	2.06	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			97.97000	0.09797	135,730	2.06	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			827.64000	0.82764	691,180	2.06	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			93.88000	0.09388	130,400	2.06	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			845.18000	0.84518	707,510	2.06	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			89.93000	0.08993	125,240	2.06	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			313.56000	0.31356	251,210	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			734.92000	0.73492	850,040	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			321.03000	0.32103	257,620	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			722.80000	0.72280	836,860	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			328.61000	0.32861	264,150	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			710.80000	0.71080	823,810	1.83	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			63.74000	0.06374	47,220	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			1,789.45000	1.78945	1,952,130	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			65.66000	0.06566	48,720	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,773.68000	1.77368	1,935,940	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			67.63000	0.06763	50,270	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,757.96000	1.75796	1,919,800	1.59	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	7,710
R2030	On	07/05/2015	Bond Future			8.37294	99.08925	8.35321	99.25103			198,178.50	2	5,775
R2030	On	06/08/2015	Bond Future			8.43092	96.69228	8.41035	96.85832			0.00	0	0
Total R2030 Future												198,178.50	2	5,775
R2030	On	07/05/2015	Bond Future	8.74	Call			3,103.58000	3.10358	2,941,800		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			3,181.95000	3.18195	3,020,170		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			3,260.22000	3.26022	3,098,440		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			5,462.69000	5.46269	5,628,730		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			5,637.43000	5.63743	5,803,470		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			5,550.01000	5.55001	5,716,050		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												198,178.50	2	5,775
R2032	On	07/05/2015	Bond Future			8.50662	98.65386	8.48692	98.82605			0.00	0	18
R2032	On	06/08/2015	Bond Future			8.56252	100.25851	8.54203	100.43515			0.00	0	0
R2032	On	05/11/2015	Bond Future			8.61082	97.77131	8.58987	97.94961			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 Future									0.00	0	18
R2032 On 07/05/2015 Bond Future	8.49	Call			26.95000	0.02695	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Put			0.00000	0.00000	145,240		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Call			114.38000	0.11438	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Put			0.00000	0.00000	57,810		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Call			201.69000	0.20169	29,500		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Put			450.62000	0.45062	627,260		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			363.78000	0.36378	540,420		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			277.05000	0.27705	453,690		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			5,129.59000	5.12959	5,307,890		0.00	0	0
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			5,313.43000	5.31343	5,491,730		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			5,221.45000	5.22145	5,399,750		0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	18
R2037 On 07/05/2015 Bond Future			8.56019	101.76027	8.55574	101.80366			0.00	0	32,861
R2037 On 06/08/2015 Bond Future			8.61489	99.15623	8.61014	99.20196			0.00	0	1,954
R2037 On 05/11/2015 Bond Future			8.65833	100.80768	8.65359	100.85285			0.00	0	0
Total R2037 Future									0.00	0	34,815
R2037 On 07/05/2015 Bond Future	8.99	Call			4,098.65000	4.09865	4,055,260		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Call			4,189.88000	4.18988	4,146,490		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Call			4,280.98000	4.28098	4,237,590		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Call			1,238.61000	1.23861	1,192,880		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Call			1,332.98000	1.33298	1,287,250		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Call			1,427.21000	1.42721	1,381,480		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			6,444.57000	6.44457	6,489,740		0.00	0	0
R2037 On 05/11/2015 Bond Future	7.99	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
R2037 On 05/11/2015 Bond Future	7.99	Put			6,655.16000	6.65516	6,700,330		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			6,549.78000	6.54978	6,594,950		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	34,815
R204 On 07/05/2015 Bond Future			7.22963	105.51844	7.14616	105.78394		2.97	0.00	0	14,509
R204 On 06/08/2015 Bond Future			7.29180	103.19820	7.20055	103.46973		2.97	0.00	0	100
R204 On 05/11/2015 Bond Future			7.33347	104.91624	7.23444	105.19106		2.81	0.00	0	0
Total R204 Future									0.00	0	14,609
R204 On 07/05/2015 Bond Future	7.49	Call			1,237.52000	1.23752	1,029,780	3.10	0.00	0	0
R204 On 07/05/2015 Bond Future	7.49	Put			149.22000	0.14922	206,980	3.10	0.00	0	0
R204 On 07/05/2015 Bond Future	7.50	Call			1,262.97000	1.26297	1,053,420	3.10	0.00	0	0
R204 On 07/05/2015 Bond Future	7.50	Put			143.23000	0.14323	199,180	3.10	0.00	0	0
R204 On 07/05/2015 Bond Future	7.51	Call			1,288.50000	1.28850	1,077,140	3.10	0.00	0	0
R204 On 07/05/2015 Bond Future	7.51	Put			137.34000	0.13734	191,480	3.10	0.00	0	0
R204 On 06/08/2015 Bond Future	8.41	Call			3,565.71000	3.56571	3,306,920	3.18	0.00	0	0
R204 On 06/08/2015 Bond Future	8.41	Put			37.75000	0.03775	50,490	3.18	0.00	0	699
R204 On 06/08/2015 Bond Future	7.74	Call			1,851.68000	1.85168	1,642,150	3.13	0.00	0	0
R204 On 06/08/2015 Bond Future	7.74	Put			259.26000	0.25926	321,260	3.13	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Call			1,874.85000	1.87485	1,664,180	3.13	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Put			253.20000	0.25320	314,060	3.13	0.00	0	0
R204 On 06/08/2015 Bond Future	7.76	Call			1,898.13000	1.89813	1,686,340	3.13	0.00	0	0
R204 On 06/08/2015 Bond Future	7.76	Put			247.26000	0.24726	307,000	3.13	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Call			135.85000	0.13585	104,940	2.69	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Put			2,889.56000	2.88956	3,133,470	2.69	0.00	0	0
R204 On 05/11/2015 Bond Future	6.24	Call			128.61000	0.12861	99,070	2.69	0.00	0	0
R204 On 05/11/2015 Bond Future	6.24	Put			2,939.80000	2.93980	3,185,080	2.69	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Call			132.19000	0.13219	101,970	2.69	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Put			2,914.64000	2.91464	3,159,240	2.69	0.00	0	0
Total R204 Option									0.00	0	699
Total For R204									0.00	0	15,308
R2044 On 07/05/2015 Bond Future			8.59280	104.08476	8.59851	104.02340			0.00	0	9,494
R2044 On 06/08/2015 Bond Future			8.64423	101.39331	8.64994	101.33266			0.00	0	0
R2044 On 05/11/2015 Bond Future			8.68508	103.08193	8.69105	103.01909			0.00	0	0
Total R2044 Future									0.00	0	9,494
R2044 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Call			4,261.98000	4.26198	4,323,340		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Call			4,061.90000	4.06190	4,123,260		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	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
R2044 On 07/05/2015 Bond Future	9.00	Call			4,162.02000	4.16202	4,223,380		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Call			948.61000	0.94861	1,009,260		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Call			1,053.01000	1.05301	1,113,660		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Call			1,157.23000	1.15723	1,217,880		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			4,712.37000	4.71237	4,649,530		0.00	0	0
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			4,939.93000	4.93993	4,877,090		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			4,826.04000	4.82604	4,763,200		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	9,494
R2048 On 07/05/2015 Bond Future			8.57919	103.57817	8.58992	103.45924			0.00	0	37,576
R2048 On 06/08/2015 Bond Future			8.62578	105.26258	8.63665	105.14335			0.00	0	745
R2048 On 05/11/2015 Bond Future			8.66765	102.58286	8.67891	102.46050			0.00	0	0
Total R2048 Future									0.00	0	38,321
R2048 On 07/05/2015 Bond Future	9.26	Call			6,971.95000	6.97195	7,090,880		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Call			6,776.15000	6.77615	6,895,080		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Call			6,874.14000	6.87414	6,993,070		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Call			1,336.00000	1.33600	1,455,230		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Call			1,121.48000	1.12148	1,240,710		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			1,228.84000	1.22884	1,348,070		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			7,990.09000	7.99009	7,867,730		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			7,866.38000	7.86638	7,744,020		0.00	0	0
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			7,742.92000	7.74292	7,620,560		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	38,321
R207 On 07/05/2015 Bond Future			7.43339	101.61464	7.37687	101.83397		3.93	0.00	0	35,423

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	06/08/2015	Bond Future			7.49782	99.62444	7.43700	99.84900		3.93	0.00	0	100
R207	On	05/11/2015	Bond Future			7.54079	101.28320	7.47616	101.51027		3.76	0.00	0	0
R207	On	04/02/2016	Bond Future			7.55987	99.45289	7.48997	99.68577		3.64	0.00	0	0
Total R207 Future												0.00	0	35,523
R207	On	07/05/2015	Bond Future	7.73	Call			1,554.76000	1.55476	1,380,050	4.09	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			193.98000	0.19398	238,600	4.09	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			3,304.51000	3.30451	3,090,910	4.26	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			18.15000	0.01815	23,880	4.26	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			3,340.85000	3.34085	3,126,970	4.26	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			17.20000	0.01720	22,650	4.26	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			3,377.15000	3.37715	3,163,000	4.26	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			16.22000	0.01622	21,400	4.26	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,058.94000	1.05894	943,090	3.98	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			973.95000	0.97395	1,082,660	3.98	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			1,680.68000	1.68068	1,530,220	4.06	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			568.04000	0.56804	642,140	4.06	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			1,705.61000	1.70561	1,554,020	4.06	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			556.50000	0.55650	629,470	4.06	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			1,730.69000	1.73069	1,577,980	4.06	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			545.14000	0.54514	616,990	4.06	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			1,787.58000	1.78758	1,647,350	3.89	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			864.57000	0.86457	951,410	3.89	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			1,809.73000	1.80973	1,668,560	3.89	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			851.94000	0.85194	937,840	3.89	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			1,831.70000	1.83170	1,689,590	3.89	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			839.15000	0.83915	924,110	3.89	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			1,172.78000	1.17278	1,063,230	3.80	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,335.35000	1.33535	1,452,870	3.80	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			1,419.85000	1.41985	1,301,850	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Put			1,386.39000	1.38639	1,501,270	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			1,437.23000	1.43723	1,318,350	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,370.43000	1.37043	1,484,430	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			1,049.98000	1.04998	952,550	3.65	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			1,787.18000	1.78718	1,922,630	3.65	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			1,402.58000	1.40258	1,285,460	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,402.48000	1.40248	1,518,240	3.70	0.00	0	0
Total R207 Option												0.00	0	232
Total For R207												0.00	0	35,755
R208	On	07/05/2015	Bond Future			7.55049	97.01582	7.49950	97.24947		4.98	0.00	0	60,821
R208	On	06/08/2015	Bond Future			7.60629	98.59378	7.55215	98.83281		4.83	0.00	0	100

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	05/11/2015	Bond Future			7.64927	96.83434	7.59240	97.07618		4.78	0.00	0	0
Total R208 Future												0.00	0	60,921
R208	On	07/05/2015	Bond Future	8.01	Call			2,441.16000	2.44116	2,236,010	5.30	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			132.62000	0.13262	161,120	5.30	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,363.40000	2.36340	2,160,320	5.29	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			144.03000	0.14403	174,600	5.29	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,402.16000	2.40216	2,198,020	5.29	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			138.19000	0.13819	167,700	5.29	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			2,447.47000	2.44747	2,271,880	5.07	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			51.74000	0.05174	60,790	5.15	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			534.77000	0.53477	598,210	5.07	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,479.30000	2.47930	2,302,660	5.07	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			523.45000	0.52345	585,840	5.07	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,511.28000	2.51128	2,333,600	5.07	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			512.32000	0.51232	573,670	5.07	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,588.71000	5.58871	5,358,730	5.15	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Call			1,881.70000	1.88170	1,743,140	4.94	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,255.53000	1.25553	1,358,810	4.94	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			1,906.21000	1.90621	1,766,620	4.94	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,237.80000	1.23780	1,340,050	4.94	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			1,930.89000	1.93089	1,790,270	4.94	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,220.26000	1.22026	1,321,480	4.94	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			4,063.05000	4.06305	3,861,840	5.10	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			370.98000	0.37098	411,610	5.10	0.00	0	2,200
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	63,319
R209	On	07/05/2015	Bond Future			8.51627	78.75698	8.50670	78.83401		12.51	0.00	0	18,143
R209	On	06/08/2015	Bond Future			8.56477	80.03796	8.55478	80.11754		12.28	0.00	0	100
R209	On	05/11/2015	Bond Future			8.60642	78.22169	8.59629	78.30163		12.53	0.00	0	0
Total R209 Future												0.00	0	18,243
R209	On	07/05/2015	Bond Future	7.30	Call			5.21000	0.00521	4,490	12.00	0.00	0	700
R209	On	07/05/2015	Bond Future	9.00	Put			384.20000	0.38420	388,240	13.22	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			4,271.04000	4.27104	4,197,860	13.23	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			371.54000	0.37154	375,390	13.23	0.00	0	0
R209	On	07/05/2015	Bond Future	7.30	Put			10,712.56000	10.71256	10,788,870	12.00	0.00	0	0
R209	On	07/05/2015	Bond Future	8.30	Call			898.33000	0.89833	859,560	12.56	0.00	0	0
R209	On	07/05/2015	Bond Future	8.30	Put			2,590.51000	2.59051	2,628,770	12.56	0.00	0	700
R209	On	07/05/2015	Bond Future	8.99	Call			4,147.40000	4.14740	4,074,630	13.21	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			397.13000	0.39713	401,390	13.21	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,209.14000	4.20914	4,136,150	13.22	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
R209	On	06/08/2015	Bond Future	9.01	Call			4,689.62000	4.68962	4,624,980	12.81	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,185.12000	1.18512	1,200,060	12.81	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,855.53000	9.85553	9,777,900	12.98	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			163.34000	0.16334	165,290	12.98	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			4,584.66000	4.58466	4,520,560	12.79	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,229.03000	1.22903	1,244,510	12.79	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			4,637.03000	4.63703	4,572,660	12.80	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,206.91000	1.20691	1,222,120	12.80	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			6,198.17000	6.19817	6,249,520	12.28	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			1,305.95000	1.30595	1,278,010	12.27	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			6,325.25000	6.32525	6,377,250	12.27	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			1,328.88000	1.32888	1,300,610	12.27	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			6,261.51000	6.26151	6,313,180	12.27	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			1,352.07000	1.35207	1,323,480	12.28	0.00	0	0
Total R209 Option												0.00	0	4,314
Total For R209												0.00	0	22,557
R210	On	07/05/2015	Bond Future			174.83429	174.83429	174.86608	174.86608			0.00	0	829
R210	On	06/08/2015	Bond Future			177.69222	177.69222	177.72723	177.72723			0.00	0	0
Total R210 Future												0.00	0	829
R210	On	07/05/2015	Bond Future	176.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			2,123.92000	2.12392	2,155,710		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			2,133.92000	2.13392	2,165,710		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			2,143.92000	2.14392	2,175,710		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			1,262.77000	1.26277	1,297,780		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			1,272.77000	1.27277	1,307,780		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			1,282.77000	1.28277	1,317,780		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	829
R211	On	07/05/2015	Bond Future			131.51819	131.51819	131.54271	131.54271			0.00	0	1,120
R211	On	06/08/2015	Bond Future			132.04989	132.04989	132.07684	132.07684			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	07/05/2015	Bond Future	135.01	Put			3,467.29000	3.46729	3,491,810		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			3,447.29000	3.44729	3,471,810		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	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
R211	On	07/05/2015	Bond Future	135.00	Put			3,457.29000	3.45729	3,481,810		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			2,933.16000	2.93316	2,960,110		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			2,913.16000	2.91316	2,940,110		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			2,923.16000	2.92316	2,950,110		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	07/05/2015	Bond Future			137.44808	137.44808	137.47287	137.47287			0.00	0	1,145
R212	On	06/08/2015	Bond Future			137.91879	137.91879	137.94605	137.94605			0.00	0	0
Total R212 Future												0.00	0	1,145
R212	On	07/05/2015	Bond Future	141.01	Put			3,537.13000	3.53713	3,561,920		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			3,517.13000	3.51713	3,541,920		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Put			3,527.13000	3.52713	3,551,920		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			3,043.95000	3.04395	3,071,210		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put			3,053.95000	3.05395	3,081,210		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			3,063.95000	3.06395	3,091,210		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,145
R213	On	07/05/2015	Bond Future			8.41848	89.09994	8.39871	89.25612		10.64	0.00	0	16,829
R213	On	06/08/2015	Bond Future			8.47058	90.54891	8.45004	90.70902		10.42	0.00	0	0
R213	On	05/11/2015	Bond Future			8.51744	88.51064	8.49643	88.67238		10.60	0.00	0	0
Total R213 Future												0.00	0	16,829
R213	On	07/05/2015	Bond Future	8.74	Call			3,221.68000	3.22168	3,093,530	11.04	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			579.91000	0.57991	607,940	11.04	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			3,279.10000	3.27910	3,150,130	11.05	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			561.63000	0.56163	588,840	11.05	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			3,336.89000	3.33689	3,207,120	11.06	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			543.82000	0.54382	570,230	11.06	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			2,604.72000	2.60472	2,511,950	10.56	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			2,293.62000	2.29362	2,360,960	10.56	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			2,645.62000	2.64562	2,552,050	10.57	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	06/08/2015	Bond Future	8.50	Put			2,256.91000	2.25691	2,323,450	10.57	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			2,686.87000	2.68687	2,592,490	10.58	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,220.65000	2.22065	2,286,380	10.58	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			941.46000	0.94146	900,730	10.37	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			7,056.11000	7.05611	7,177,120	10.37	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			959.59000	0.95959	918,280	10.37	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			6,989.57000	6.98957	7,110,000	10.37	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			978.18000	0.97818	936,290	10.38	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			6,923.60000	6.92360	7,043,450	10.38	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	16,829
R214	On	07/05/2015	Bond Future			8.53868	80.15803	8.54432	80.10973		13.27	0.00	0	15,271
R214	On	06/08/2015	Bond Future			8.58442	81.46156	8.59005	81.41381		13.03	0.00	0	0
R214	On	05/11/2015	Bond Future			8.62546	79.52527	8.63134	79.47583		13.32	0.00	0	0
R214	On	04/02/2016	Bond Future			8.65926	80.94849	8.66514	80.89942		13.01	0.00	0	4,320
Total R214 Future												0.00	0	19,591
R214	On	07/05/2015	Bond Future	9.15	Call			5,216.01000	5.21601	5,250,290	14.17	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			295.84000	0.29584	281,820	14.17	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			5,283.09000	5.28309	5,317,690	14.18	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			285.94000	0.28594	272,240	14.18	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			5,149.11000	5.14911	5,183,050	14.16	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			306.05000	0.30605	291,690	14.16	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			3,398.12000	3.39812	3,417,400	13.19	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			2,143.39000	2.14339	2,114,920	13.19	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			3,445.63000	3.44563	3,465,150	13.20	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			2,108.39000	2.10839	2,080,160	13.20	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			3,493.45000	3.49345	3,513,220	13.21	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			2,073.83000	2.07383	2,045,850	13.21	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			6,979.16000	6.97916	6,937,600	13.05	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			1,393.14000	1.39314	1,401,160	13.06	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			6,909.40000	6.90940	6,867,980	13.06	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			1,345.10000	1.34510	1,352,840	13.04	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			7,049.15000	7.04915	7,007,450	13.04	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			1,369.09000	1.36909	1,376,970	13.05	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			7,727.96000	7.72796	7,688,470	12.74	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			1,779.03000	1.77903	1,788,740	12.74	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			7,659.95000	7.65995	7,620,590	12.74	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			1,805.00000	1.80500	1,814,840	12.75	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			7,592.34000	7.59234	7,553,110	12.75	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			1,753.29000	1.75329	1,762,870	12.74	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 R214 Option										0.00	0	0
Total For R214										0.00	0	19,591
Total for Bond										99,286,729.34	810	432,159
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										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/R157 Future										0.00	0	0
Total For R186/R157										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
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

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 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
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203/R157 Future									0.00	0	0
Total For R203/R157									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
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 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R157 Future									0.00	0	0
Total For R204/R157									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
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

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/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										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/R157 Future										0.00	0	0
Total For R208/R157										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/R157 Future										0.00	0	0
Total For R209/R157										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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	07/05/2015	GOVI			489.81300	489.81300	490.58800	490.58800			0.00	0	462
GOVI	On	06/08/2015	GOVI			497.69000	497.69000	498.48500	498.48500			0.00	0	29
GOVI	On	05/11/2015	GOVI			506.05300	506.05300	506.85600	506.85600			0.00	0	0
Total GOVI Future												0.00	0	491
GOVI	On	07/05/2015	GOVI	450.00	Call			405,880.00000	40.58800	398,130,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.01	Call			405,780.00000	40.57800	398,030,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	449.99	Call			405,980.00000	40.59800	398,230,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	449.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	500.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	500.01	Put			15,250.00000	1.52500	23,200,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	499.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	499.99	Put			15,050.00000	1.50500	23,000,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	500.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	500.00	Put			15,150.00000	1.51500	23,100,000		0.00	0	0
GOVI	On	05/11/2015	GOVI	530.00	Put			231,440.00000	23.14400	239,470,000		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			231,540.00000	23.15400	239,570,000		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
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			231,340.00000	23.13400	239,370,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	491
Total for GOVI									0.00	0	491
AL12 On 07/05/2015 Index Future			550.08900	550.08900	550.38000	550.38000			0.00	0	0
Total AL12 Future									0.00	0	0
Total For AL12									0.00	0	0
AL37 On 07/05/2015 Index Future			455.48600	455.48600	456.54500	456.54500			0.00	0	122
AL37 On 06/08/2015 Index Future			462.81100	462.81100	463.89400	463.89400			0.00	0	0
Total AL37 Future									0.00	0	122
Total For AL37									0.00	0	122
AL7T On 07/05/2015 Index Future			539.18500	539.18500	540.37100	540.37100			0.00	0	3
AL7T On 06/08/2015 Index Future			547.85600	547.85600	549.07000	549.07000			0.00	0	0
Total AL7T Future									0.00	0	3
Total For AL7T									0.00	0	3
ALBI On 07/05/2015 Index Future			493.62400	493.62400	494.35700	494.35700			0.00	0	577
ALBI On 06/08/2015 Index Future			501.56200	501.56200	502.31500	502.31500			0.00	0	10
ALBI On 05/11/2015 Index Future			509.99000	509.99000	510.75000	510.75000			0.00	0	0
Total ALBI Future									0.00	0	587
Total For ALBI									0.00	0	587
IGOV On 07/05/2015 Index Future			225.66000	225.66000	225.21400	225.21400			0.00	0	1,081
IGOV On 06/08/2015 Index Future			229.30700	229.30700	228.85800	228.85800			0.00	0	100
IGOV On 05/11/2015 Index Future			233.17800	233.17800	232.71900	232.71900			0.00	0	0
Total IGOV Future									0.00	0	1,181
Total For IGOV									0.00	0	1,181
ILBI On 07/05/2015 Index Future			611.12300	611.12300	609.91400	609.91400			0.00	0	0
ILBI On 06/08/2015 Index Future			621.10300	621.10300	619.87600	619.87600			0.00	0	159
Total ILBI Future									0.00	0	159
Total For ILBI									0.00	0	159
Total for Index									0.00	0	2,052
JIBAR f On 18/03/2015 Jibar Future			6.24000	93.76000	6.17000	93.83000			0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.29000	93.71000	6.21000	93.79000			0.00	0	0
JIBAR f On 20/05/2015 Jibar Future			6.37000	93.63000	6.28000	93.72000			0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.42000	93.58000	6.32000	93.68000			0.00	0	5,000
JIBAR f On 15/07/2015 Jibar Future			6.54000	93.46000	6.42000	93.58000			0.00	0	0
JIBAR f On 19/08/2015 Jibar Future			6.24500	93.75500	6.24500	93.75500			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
JIBAR F On 16/09/2015 Jibar Future			6.59000	93.41000	6.48000	93.52000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			6.83000	93.17000	6.65000	93.35000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			6.98000	93.02000	6.79000	93.21000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.18000	92.82000	6.97000	93.03000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.33000	92.67000	7.10000	92.90000			0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			7.47000	92.53000	7.25000	92.75000			0.00	0	0
Total Jibar Future									0.00	0	7,850
Total For JIBAR FUTURE									0.00	0	7,850
Total for Jibar									0.00	0	7,850
Total for Derivatives :									99,286,729.34	810	442,552
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.33866			0.00	0	0
Total AA02 SPOT									0.00	0	0
Total For AA02									0.00	0	0
AA03 On 11/05/2015 Spot Bond			6.73500	103.75545	6.73500	103.73651			0.00	0	0
Total AA03 SPOT									0.00	0	0
Total For AA03									0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	99.75117			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			8.28500	103.08818	8.28500	103.06507		8,285,000,000,000.00	1,000,000,000	500,000,000	
Total AA05 SPOT								8,285,000,000,000.00	1,000,000,000	500,000,000	
Total For AA05								8,285,000,000,000.00	1,000,000,000	500,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.17732			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			8.92500	106.48029	8.92500	106.45475			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	106.24800	10.00000	106.22000			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				100.00000	0.00000	100.30985			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.38597			0.00	0	0
Total AB011 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 AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.15000	99.91674	9.15000	99.89205			0.00	0	0
Total AB013 SPOT									0.00	0	0
Total For AB013									0.00	0	0
AB014L On 19/11/2024 Spot Bond			100.00000	9.94051	100.00000	9.91562			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	103.35008	10.84000	103.31995			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	11.33520	100.00000	11.31200			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB06 On 27/03/2015 Spot Bond			6.78500	103.77992	6.78500	103.76068			0.00	0	120,000,000
Total AB06 SPOT									0.00	0	120,000,000
Total For AB06									0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.32642			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			8.46000	107.16702	8.46000	107.14250		8,460,000,000,000.00	1,000,000,000	500,000,000	
Total AB09 SPOT								8,460,000,000,000.00	1,000,000,000	500,000,000	
Total For AB09								8,460,000,000,000.00	1,000,000,000	500,000,000	
ABC12: On 25/11/2020 Spot Bond			10.00000	107.34000	10.00000	107.31200			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.38000	125.92577	2.38000	272.54645			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.34400			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.14277			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	99.89961			0.00	0	0
Total ABFN08 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 ABFN08										0.00	0	0
ABFN0: On 17/03/2026 Spot Bond				100.00000	0.00000	99.89681				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				100.00000	0.00000	99.24522				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				100.00000	0.00000	100.99986				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				100.00000	0.00000	100.71330				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABN03: On 12/03/2015 Spot Bond			100.00000	99.72678	100.00000	100.00000				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.12000	173.48124	2.12000	173.48127				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	164.18104	2.76000	164.17823				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	174.94187	2.17000	174.94165				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	186.91506	1.82000	186.91662				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			7.85625	80.41434	7.85625	80.39768				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			7.85625	80.41434	7.85625	80.39768				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	97.94000				0.00	0	0
Total ABN38 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 ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	99.77588				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				100.00000	0.00000	96.63000				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				100.00000	0.00000	95.76000				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				100.00000	0.00000	95.23000				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				100.00000	0.00000	93.79000				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				100.00000	0.00000	93.19000				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				100.00000	0.00000	101.31884				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				100.00000	0.00000	101.18394				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				100.00000	0.00000	92.84000				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
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	92.16000				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				100.00000	0.00000	91.89000				0.00	0	0
Total ABN53 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 ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	91.62000				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				100.00000	0.00000	101.46130				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			7.02500	103.08831	7.02500	103.06865				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				100.00000	0.00000	101.20751				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				100.00000	0.00000	90.31000				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				100.00000	0.00000	89.80000				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			2.71000	94.10358	2.71000	108.02298				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			2.49000	102.38987	2.49000	161.47369				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			2.37000	117.17069	2.37000	214.73664				0.00	0	200,000,000
Total ABN63 SPOT										0.00	0	200,000,000
Total For ABN63										0.00	0	200,000,000
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	88.05000				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			9.28500	91.75997	9.28500	91.73734				0.00	0	0
Total ABN67 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 ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				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				100.00000	0.00000	100.59000				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				100.00000	0.00000	84.66000				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				100.00000	0.00000	102.48129				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				100.00000	0.00000	96.21000				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				100.00000	0.00000	104.77000				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	108.38420	9.63000	108.35620				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				100.00000	0.00000	99.79000				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
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.33500	110.55328	9.33500	110.52558				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			8.63000	94.31721	8.63000	94.29532				0.00	0	0
Total ABN80 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 ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	103.75000			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				100.00000	0.00000	111.79000			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			9.43000	109.84804	9.43000	109.82025			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				100.00000	0.00000	90.03000			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				100.00000	0.00000	100.01991			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				100.00000	0.00000	100.83310			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.01000	104.80961	8.01000	104.78687		24,297,534,000,000.00	3,033,400,000	1,552,300,000	
Total ABS10 SPOT								24,297,534,000,000.00	3,033,400,000	1,552,300,000	
Total For ABS10								24,297,534,000,000.00	3,033,400,000	1,552,300,000	
ABS11 On 09/04/2021 Spot Bond			8.63500	107.70030	8.63500	107.67528		8,635,000,000,000.00	1,000,000,000	500,000,000	
Total ABS11 SPOT								8,635,000,000,000.00	1,000,000,000	500,000,000	

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 ABS11									8,635,000,000,000.00	1,000,000,000	500,000,000
ABS5 On 01/05/2015 Spot Bond			6.89500	103.19479	6.89500	103.17548			0.00	0	0
Total ABS5 SPOT									0.00	0	0
Total For ABS5									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.71500	100.15272	8.71500	100.12925			121,957,710,000,000.00	13,994,000,000	4,014,400,000
Total ABS6 SPOT									121,957,710,000,000.00	13,994,000,000	4,014,400,000
Total For ABS6									121,957,710,000,000.00	13,994,000,000	4,014,400,000
ABS7 On 11/09/2026 Spot Bond			9.53000	95.01381	9.53000	94.98978			27,827,600,000,000.00	2,920,000,000	1,460,000,000
Total ABS7 SPOT									27,827,600,000,000.00	2,920,000,000	1,460,000,000
Total For ABS7									27,827,600,000,000.00	2,920,000,000	1,460,000,000
ABS9 On 17/03/2016 Spot Bond			7.42500	101.75981	7.42500	101.73931			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			2.19000	218.03467	2.19000	276.24942			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			2.04000	126.10992	2.04000	128.92290			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	129.28769	2.22000	131.88431			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	0.00630	100.00000	0.00628			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	97.76191	100.00000	97.50396			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02L On 15/09/2015 Spot Bond			11.18500	101.03543	11.18500	101.00505			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02L On 20/08/2015 Spot Bond				100.00000	0.00000	100.55786			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	6.75371	100.00000	6.73699			0.00	0	0
Total ACL02U 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 ACL02U										0.00	0	0
ACL030 On 20/08/2015 Spot Bond				100.00000	0.00000	100.57131				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL036 On 20/08/2015 Spot Bond				100.00000	0.00000	100.76169				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL031 On 20/03/2016 Spot Bond			100.00000	40.25525	100.00000	40.15556				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	100.54440				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	68.60260	11.00000	68.58299				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL041 On 20/06/2016 Spot Bond			100.00000	40.25525	100.00000	40.15556				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				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				100.00000	0.00000	99.82097				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				100.00000	0.00000	99.80307				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				100.00000	0.00000	99.82896				0.00	0	0
Total ACL078 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 ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	99.82356				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				100.00000	0.00000	99.82118				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				100.00000	0.00000	100.94784				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.94784				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.95309				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	100.95309				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.94258				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	94.71933				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	107.34000	10.00000	107.31200				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	101.61665				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	99.82684				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	99.82120				0.00	0	0
Total ACL096 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 ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	99.81899				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	99.82332				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	99.83330				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.11500	103.05635	9.11500	103.17446				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	101.03570				0.00	0	0
Total ACL110 SPOT										0.00	0	0
Total For ACL110										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	101.66719				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 20/06/2016 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 20/09/2016 Spot Bond				100.00000	0.00000	88.80705				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2021 Spot Bond				100.00000	0.00000	185.49560				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				100.00000	0.00000	185.59068				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				100.00000	0.00000	99.82888				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				100.00000	0.00000	100.80947				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				100.00000	0.00000	100.80947				0.00	0	0
Total ACL136 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 ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.22169				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				100.00000	0.00000	100.80998				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				100.00000	0.00000	100.93916				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL140 On 30/07/2017 Spot Bond				100.00000	0.00000	101.37586				0.00	0	0
Total ACL140 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	107.34000	10.00000	107.31200				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				100.00000	0.00000	100.06564				0.00	0	540,000
Total ACL143 SPOT										0.00	0	540,000
Total For ACL143										0.00	0	540,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	100.98849				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				100.00000	0.00000	99.82825				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL150 On 20/03/2017 Spot Bond				100.00000	0.00000	100.83128				0.00	0	0
Total ACL150 SPOT										0.00	0	0
Total For ACL150										0.00	0	0
ACL151 On 20/03/2015 Spot Bond				100.00000	0.00000	99.84921				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL152 On 20/03/2015 Spot Bond				100.00000	0.00000	99.85287				0.00	0	0
Total ACL152 SPOT										0.00	0	0
Total For ACL152										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	99.84577				0.00	0	0
Total ACL153 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 ACL155										0.00	0	0
ACL155 On 20/03/2017 Spot Bond				100.00000	0.00000	99.83234				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	99.83988				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL157 On 20/03/2015 Spot Bond				100.00000	0.00000	99.84857				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	99.84620				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL159 On 20/03/2022 Spot Bond			10.23000	99.80726	10.23000	99.77976				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/09/2015 Spot Bond				100.00000	0.00000	99.84366				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL162 On 20/03/2015 Spot Bond				100.00000	0.00000	99.84749				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL163 On 20/06/2017 Spot Bond				100.00000	0.00000	121.16796				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.22500	104.20015	9.22500	104.17433				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	99.83292				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	117.05455	1.75000	117.18719				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL169 On 20/03/2015 Spot Bond				100.00000	0.00000	99.85717				0.00	0	0
Total ACL170 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 ACL170										0.00	0	0
ACL170 On 20/06/2015 Spot Bond				100.00000	0.00000	99.84580				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	99.82369				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	99.81823				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	99.82915				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00527				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	99.47807				0.00	0	2,500,000
Total ACL181 SPOT										0.00	0	2,500,000
Total For ACL181										0.00	0	2,500,000
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.34353				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	99.83112				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	100.77183				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	99.81932				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2016 Spot Bond				100.00000	0.00000	99.83663				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL186 On 20/09/2020 Spot Bond				100.00000	0.00000	99.82729				0.00	0	0
Total ACL187 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 ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	99.82447				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	100.13037				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	100.33190				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	99.82391				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	99.82391				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	99.80076				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	99.82260				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	99.81352				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.55946				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	99.80076				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	96.81522				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	99.82025				0.00	0	0
Total ACL201 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 ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	99.80950				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				100.00000	0.00000	134.80624				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				100.00000	0.00000	135.76414				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				100.00000	0.00000	99.83352				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				100.00000	0.00000	99.83505				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				100.00000	0.00000	100.39592				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				100.00000	0.00000	99.83090				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				100.00000	0.00000	99.84091				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	99.82369				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				100.00000	0.00000	99.83330				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				100.00000	0.00000	99.83352				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				100.00000	0.00000	99.83085				0.00	0	0
Total ACL217 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 ACL217									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	99.99451			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				100.00000	0.00000	100.87893			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				100.00000	0.00000	100.91932			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				100.00000	0.00000	100.31327			0.00	0	0
Total ADCB04 SPOT									0.00	0	0
Total For ADCB04									0.00	0	0
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	102.10949			0.00	0	0
Total ADCP10 SPOT									0.00	0	0
Total For ADCP10									0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	22.21642	100.00000	22.16079			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	14.92826	100.00000	14.89129			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.34052			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.09704			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				100.00000	0.00000	101.20300			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				100.00000	0.00000	101.34416			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				100.00000	0.00000	101.05482			0.00	0	0
Total AHF3A1 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 AHF3A1									0.00	0	0
AHF3A: On 18/04/2016 Spot Bond			7.79500	101.35860	7.79500	101.33731			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				100.00000	0.00000	101.35002			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				100.00000	0.00000	101.56604			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.74500	99.40598	8.74500	99.38247		51,640,099,500,000.00	5,905,100,000	2,975,100,000	
Total AIR01 SPOT								51,640,099,500,000.00	5,905,100,000	2,975,100,000	
Total For AIR01								51,640,099,500,000.00	5,905,100,000	2,975,100,000	
AIR02 On 30/04/2023 Spot Bond			9.43000	116.85508	9.43000	116.82551		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			7.11500	103.63295	7.11500	103.61327		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			9.02500	104.02008	9.02500	103.99471		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	15.76233	100.00000	15.72726		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			9.76000	104.72580	9.76000	104.69823		0.00	0	51,800,000	
Total AIR05 SPOT								0.00	0	51,800,000	
Total For AIR05								0.00	0	51,800,000	
AIRL01 On 30/04/2028 Spot Bond			2.74000	165.96612	2.74000	165.96336		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				100.00000	0.00000	100.13345		0.00	0	0	
Total ANG010 SPOT								0.00	0	0	
Total For ANG010								0.00	0	0	
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.11653		0.00	0	0	
Total ANG012 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 ANG012										0.00	0	0
ANG01: On 05/06/2015 Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	0
Total ANG013 SPOT										0.00	0	0
Total For ANG013										0.00	0	0
APF01: On 26/09/2017 Spot Bond				100.00000	0.00000	101.57686				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				100.00000	0.00000	101.69643				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										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				100.00000	0.00000	101.66366				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				100.00000	0.00000	100.27709				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				100.00000	0.00000	99.84445				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				100.00000	0.00000	99.83988				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				100.00000	0.00000	99.77589				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				100.00000	0.00000	100.68377				0.00	0	0
Total ASN013 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 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	114.04500				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				100.00000	0.00000	93.69000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	100.43044				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				100.00000	0.00000	88.85545				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			2.62000	130.31304	2.62000	233.71824				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	109.90520				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										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 07/08/2015 Spot Bond				100.00000	0.00000	110.69298				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	98.36731				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 14/08/2017 Spot Bond				100.00000	0.00000	106.53994				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	88.66777				0.00	0	0
Total ASN032 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 ASN032										0.00	0	0
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	99.83120				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				100.00000	0.00000	100.65564				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			2.63500	163.30433	2.63500	206.90372				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			100.00000	27.72801	100.00000	22.01890		300,000,000,000,000.00		3,000,000,000	3,000,000,000	
Total ASN046 SPOT								10,000,000,000,000.00		3,000,000,000	3,000,000,000	
Total For ASN046								10,000,000,000,000.00		3,000,000,000	3,000,000,000	
ASN35 On 20/12/2016 Spot Bond			100.00000	31.63363	100.00000	31.56323				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	17.51993	100.00000	17.47655				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	17.60766	100.00000	17.56406				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	17.21289	100.00000	17.17026				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	99.99991				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				100.00000	0.00000	99.84663				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.50026				0.00	0	0
Total BAW10 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 BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.69500	107.69445	8.69500	107.66927				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.12540				0.00	0	200,000,000
Total BAW12 SPOT										0.00	0	200,000,000
Total For BAW12										0.00	0	200,000,000
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.76816				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.07540				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				100.00000	0.00000	100.65766				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				100.00000	0.00000	100.37453				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			9.20500	104.10108	9.20500	104.07535			18,410,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT									18,410,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19									18,410,000,000,000.00	2,000,000,000	1,000,000,000	
BAW2 On 02/10/2015 Spot Bond			7.26500	107.53782	7.26500	107.51674			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	58.97206	100.00000	58.82603			0.00	0	0	
Total BAW20U SPOT									0.00	0	0	
Total For BAW20U									0.00	0	0	
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	104.18233			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			8.61000	107.40663	8.61000	107.38176			0.00	0	0	
Total BAW8 SPOT									0.00	0	0	
Total For BAW8									0.00	0	0	
BAYA01 On 31/03/2016 Spot Bond			10.90542	104.11421	10.90542	103.31897			0.00	0	0	
Total BAYA01 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 BAYA01										0.00	0	0
BAYA01 On 30/09/2015 Spot Bond			10.93169	102.57867	10.93169	102.37778				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			10.95800	102.54297	10.95800	102.36597				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				100.00000	0.00000	102.12517				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2015 Spot Bond			10.98676	102.46243	10.98676	102.34540				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			11.69816	102.52741	11.69816	102.47673				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	102.17357				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	102.17357				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.00000	0.00000	102.17364				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.15542	102.04781	11.15542	102.05387				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.09080	103.36546	11.09080	102.43981				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			10.93169	102.57867	10.93169	102.37778				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.00144	102.81718	11.00144	102.58257				0.00	0	0
Total BAYA15 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 BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.18012	98.50605	10.18012	102.16844				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				100.00000	0.00000	102.06716				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				100.00000	0.00000	102.04667				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				100.00000	0.00000	102.04667				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				100.00000	0.00000	100.00401				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			9.07566	104.75304	9.07566	103.66736				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			11.38500	101.67910	11.38500	101.59044				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				100.00000	0.00000	101.98895				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			11.31000	75.24634	11.31000	99.63372				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				100.00000	0.00000	100.00402				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				100.00000	0.00000	101.88345				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	95.07949	9.28000	101.82578				0.00	0	0
Total BAYA30 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 BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	102.01782				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.09500	73.89919	11.09500	99.62492				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.96007				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	102.00819				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	102.00819				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89389				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	101.93698				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	102.02816				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00401				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	102.02816				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.94083				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.96081				0.00	1,549,777,598	387,444,400
Total BAYA44 SPOT										0.00	1,549,777,598	387,444,400

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 For BAYA44										0.00	1,549,777,598	387,444,400
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	102.02826				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	101.48666				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA46 On 30/09/2015 Spot Bond				100.00000	0.00000	101.59317				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.90542	104.68062	13.90542	103.89079				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.13537	103.36581	15.13537	103.32408				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.01487	103.21380	14.01487	102.97043				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	102.63256				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	102.63256				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	102.63256				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	102.72843				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	102.29662				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	28.66298	100.00000	28.60859				0.00	0	0
Total BAYC1U 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 BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	22.34278	100.00000	22.28746				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	20.33445	100.00000	20.28409				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	12.55213	100.00000	12.52105				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	12.57733	100.00000	12.54584				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	15.17612	100.00000	15.13854				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	13.14985	100.00000	13.11729				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.97274				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.98530				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	101.19190				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.26165				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	9.48345	100.00000	9.45997				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	9.48345	100.00000	9.45997				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
BCP911 On 23/04/2015 Spot Bond			100.00000	89.90148	100.00000	89.68059				0.00	0	0
Total BCP91U SPOT										0.00	0	0
Total For BCP91U										0.00	0	0
BCP921 On 21/05/2015 Spot Bond			100.00000	84.10138	100.00000	83.90805				0.00	0	0
Total BCP92U SPOT										0.00	0	0
Total For BCP92U										0.00	0	0
BCP931 On 05/06/2015 Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	0
Total BCP93U SPOT										0.00	0	0
Total For BCP93U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.09000	103.59669	2.09000	180.18366				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			7.95000	101.07992	7.95000	161.38923				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			7.95000	95.10642	7.95000	161.70826				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			8.33500	101.54932	8.33500	101.52654				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			7.69500	101.74222	7.69500	101.72100				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.81180				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				100.00000	0.00000	101.04647				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				100.00000	0.00000	101.70878				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				100.00000	0.00000	101.13473				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				100.00000	0.00000	101.20259				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				100.00000	0.00000	101.39209				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	37.18481	100.00000	37.09273				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				100.00000	0.00000	100.86357				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				100.00000	0.00000	100.88023				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				100.00000	0.00000	100.88578				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				100.00000	0.00000	100.95239				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				100.00000	0.00000	101.04110				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	23.27312	100.00000	23.21549				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	23.27312	100.00000	23.21549				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				100.00000	0.00000	99.92051				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				100.00000	0.00000	99.91889				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			9.36000	98.94969	9.36000	98.92469				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				100.00000	0.00000	99.91406				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				100.00000	0.00000	99.90536				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	16.69423	100.00000	16.65289				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	16.69423	100.00000	16.65289				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				100.00000	0.00000	100.54580				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			10.86500	103.20163	10.86500	103.25182				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				100.00000	0.00000	100.90643				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			10.11500	101.93017	10.11500	100.57368				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
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	100.73356			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	63.13860	100.00000	63.01880			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				100.00000	0.00000	100.22868			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				100.00000	0.00000	101.10859			0.00	0	90,000,000
Total BID05 SPOT									0.00	0	90,000,000
Total For BID05									0.00	0	90,000,000
BID06 On 30/06/2019 Spot Bond			8.40500	70.60106	8.40500	103.32671		36,982,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT								36,982,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06								36,982,000,000,000.00	4,400,000,000	2,200,000,000	
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	98.01456			0.00	0	0
Total BIDC43 SPOT									0.00	0	0
Total For BIDC43									0.00	0	0
BIDC44 On 08/05/2015 Spot Bond				100.00000	0.00000	99.00845			0.00	0	0
Total BIDC44 SPOT									0.00	0	0
Total For BIDC44									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.31704			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.36510			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				100.00000	0.00000	100.30515			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				100.00000	0.00000	100.32013			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				100.00000	0.00000	100.34730			0.00	0	0
Total BLG1D 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 BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.45990				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				100.00000	0.00000	100.65704				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BNP01 On 11/06/2015 Spot Bond			100.00000	82.85018	100.00000	80.04386		000,000,000,000,000.00		30,000,000,000	30,000,000,000	30,000,000,000
Total BNP01 SPOT								10,000,000,000,000.00		30,000,000,000	30,000,000,000	30,000,000,000
Total For BNP01								10,000,000,000,000.00		30,000,000,000	30,000,000,000	30,000,000,000
BSR11U On 19/06/2015 Spot Bond			100.00000	98.36066	100.00000	98.09264				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	101.08726				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				100.00000	0.00000	101.11783				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	99.90733				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	95.75661				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	95.14768				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC013 On 19/05/2015 Spot Bond			100.00000	84.49074	100.00000	84.29561				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0
BTC015 On 13/03/2015 Spot Bond				100.00000	0.00000	99.94946				0.00	0	0
Total BTC015 SPOT										0.00	0	0
Total For BTC015										0.00	0	0
BTC016 On 16/03/2015 Spot Bond				100.00000	0.00000	99.93120				0.00	0	4,200,000,000
Total BTC016 SPOT										0.00	0	4,200,000,000

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 BTC016										0.00	0	4,200,000,000
BTC016 On 19/03/2015 Spot Bond				100.00000	0.00000	99.87872				0.00	0	0
Total BTC017 SPOT										0.00	0	0
Total For BTC017										0.00	0	0
BTC017 On 27/03/2015 Spot Bond				100.00000	0.00000	99.73808				0.00	0	0
Total BTC018 SPOT										0.00	0	0
Total For BTC018										0.00	0	0
BTC018 On 08/04/2015 Spot Bond				100.00000	0.00000	99.52927				0.00	0	0
Total BTC019 SPOT										0.00	0	0
Total For BTC019										0.00	0	0
BTC019 On 14/04/2015 Spot Bond				100.00000	0.00000	99.42529				0.00	0	0
Total BTC021 SPOT										0.00	0	0
Total For BTC021										0.00	0	0
BTC021 On 16/04/2015 Spot Bond				100.00000	0.00000	99.39083				0.00	0	0
Total BTC022 SPOT										0.00	0	0
Total For BTC022										0.00	0	0
BTC022 On 16/07/2015 Spot Bond				100.00000	0.00000	97.66572				0.00	0	0
Total BTC023 SPOT										0.00	0	0
Total For BTC023										0.00	0	0
BTC023 On 20/04/2015 Spot Bond				100.00000	0.00000	99.32157				0.00	0	0
Total BTC024 SPOT										0.00	0	0
Total For BTC024										0.00	0	0
BTC024 On 22/04/2015 Spot Bond				100.00000	0.00000	99.28422				0.00	0	0
Total BTC025 SPOT										0.00	0	0
Total For BTC025										0.00	0	0
BTC025 On 24/04/2015 Spot Bond				100.00000	0.00000	99.24893				0.00	0	0
Total BTC026 SPOT										0.00	0	0
Total For BTC026										0.00	0	0
BTC026 On 06/05/2015 Spot Bond				100.00000	0.00000	99.03973				0.00	0	0
Total BTC027 SPOT										0.00	0	0
Total For BTC027										0.00	0	0
BTC027 On 18/05/2015 Spot Bond				100.00000	0.00000	98.83053				0.00	0	0
Total BTC028 SPOT										0.00	0	0
Total For BTC028										0.00	0	0
BTC028 On 21/05/2015 Spot Bond				100.00000	0.00000	98.77888				0.00	0	0
Total BTC029 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 BTC029										0.00	0	0
BTC03 On 25/05/2015 Spot Bond				100.00000	0.00000	98.71109				0.00	0	0
Total BTC031 SPOT										0.00	0	0
Total For BTC031										0.00	0	0
BTC03 On 28/05/2015 Spot Bond				100.00000	0.00000	98.65676				0.00	0	0
Total BTC032 SPOT										0.00	0	0
Total For BTC032										0.00	0	0
BTC03 On 30/03/2015 Spot Bond				100.00000	0.00000	99.68708				0.00	0	0
Total BTC033 SPOT										0.00	0	0
Total For BTC033										0.00	0	0
BUS01 On 30/09/2016 Spot Bond			100.00000	29.55772	100.00000	29.48452				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	99.89520				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.46098				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.31000	112.19551	9.31000	112.16731				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				100.00000	0.00000	106.03448				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			9.32000	104.94525	9.32000	104.91885				0.00	0	1,400,000,000
Total CBL11 SPOT										0.00	0	1,400,000,000
Total For CBL11										0.00	0	1,400,000,000
CBL12 On 06/09/2018 Spot Bond			12.29500	97.51387	12.29500	97.48226				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				100.00000	0.00000	98.05248				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			12.59500	98.10846	12.59500	98.07537				0.00	0	0
Total CBL14 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 CBL14									0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.50963			0.00	0	0
Total CBL15 SPOT									0.00	0	0
Total For CBL15									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.56000	102.74189	9.56000	102.71538			0.00	0	50,000,000
Total CBL16 SPOT									0.00	0	50,000,000
Total For CBL16									0.00	0	50,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	97.08093			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			12.59500	95.42442	12.59500	95.39223			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				100.00000	0.00000	101.26115			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	91.74563			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				100.00000	0.00000	100.49914			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			11.90500	90.12306	11.90500	90.09428			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.80000	118.19117	9.80000	118.16011			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			10.08000	111.96446	10.08000	111.93422			0.00	0	0
Total CCT02 SPOT									0.00	0	0
Total For CCT02									0.00	0	0
CCT03 On 15/03/2025 Spot Bond			8.96000	114.27821	8.96000	114.25054			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.04291			0.00	0	0
Total CGR10 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 CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.51000	106.02890	11.51000	105.99613				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				100.00000	0.00000	102.13487				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				100.00000	0.00000	102.67160				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	107.34010	10.00000	107.31210				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.80654				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				100.00000	0.00000	99.72855				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				100.00000	0.00000	101.21598				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	102.15914				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.24355				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				100.00000	0.00000	101.73832				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				100.00000	0.00000	101.80575				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				100.00000	0.00000	101.88326				0.00	0	0
Total CIG05 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 CIG05										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
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	100.74244				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	100.73495				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	100.77452				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	99.82898				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	100.48018				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.95324	10.11000	101.92546				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	101.38742				0.00	0	0
Total CLN186 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 CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	121.09372	2.76000	121.09158				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				100.00000	0.00000	107.20244				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	118.31851	3.14000	120.93945				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	100.28600	8.25000	100.26397				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.92000	127.60792	2.92000	121.81482				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	126.27113	2.40000	120.54042				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	99.75711				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21 On 17/10/2016 Spot Bond			8.36500	103.65434	8.36500	103.63101				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21 On 20/10/2016 Spot Bond				100.00000	0.00000	101.10261				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22 On 20/10/2016 Spot Bond				100.00000	0.00000	101.12247				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.41500	103.74380	8.41500	103.72032				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.41500	103.74380	8.41500	103.72032				0.00	0	0
Total CLN222 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 CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.46500	102.56059	8.46500	102.53723				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				100.00000	0.00000	99.82467				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				100.00000	0.00000	99.80612				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	107.34000	10.00000	107.31200				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	107.34000	10.00000	107.31200				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	100.50822				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 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
CLN239 On 24/02/2017 Spot Bond				100.00000	0.00000	100.35710				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	100.43006	9.35000	100.40470				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	100.43006	9.35000	100.40470				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 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
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	99.92966				0.00	0	0
Total CLN248 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 CLN248										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	101.51965				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	101.52693				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	101.52731				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	101.51965				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	101.51965				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	101.55862				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	102.43877				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				100.00000	0.00000	102.08227				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				100.00000	0.00000	102.53283				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				100.00000	0.00000	102.53283				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	102.53283				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				100.00000	0.00000	101.99846				0.00	0	0
Total CLN261 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 CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.02500	106.54687	9.02500	106.52090				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.61048				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	99.79997				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.16010				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.16137				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.20668				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.36252				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.37709				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	100.37225				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	100.59936				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	100.93030				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	99.89735				0.00	0	0
Total CLN281 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 CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	101.58543				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	99.83134				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				100.00000	0.00000	101.00872				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				100.00000	0.00000	100.66331				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				100.00000	0.00000	102.03011				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				100.00000	0.00000	101.82602				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				100.00000	0.00000	103.97628				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	107.34000	10.00000	107.31200				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				100.00000	0.00000	101.61432				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				100.00000	0.00000	101.80610				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				100.00000	0.00000	101.67935				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				100.00000	0.00000	99.81238				0.00	0	0
Total CLN296 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 CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.63877				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.78213				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				100.00000	0.00000	101.77321				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				100.00000	0.00000	132.82710				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				100.00000	0.00000	101.03136				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				100.00000	0.00000	133.48789				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				100.00000	0.00000	132.20578				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				100.00000	0.00000	133.04467				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				100.00000	0.00000	129.23404				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				100.00000	0.00000	129.57084				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				100.00000	0.00000	100.56983				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			10.56500	97.81057	10.56500	97.78275				0.00	0	0
Total CLN314 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 CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.08500	94.48280	11.08500	94.45465				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.69500				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				100.00000	0.00000	99.79814				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				100.00000	0.00000	100.55706				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				100.00000	0.00000	100.98821				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				100.00000	0.00000	100.91452				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	107.60421	8.80500	103.19187				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				100.00000	0.00000	99.82260				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				100.00000	0.00000	100.97609				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	125.91469				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				100.00000	0.00000	99.81124				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				100.00000	0.00000	99.79858				0.00	0	0
Total CLN327 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 CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	99.82042				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	99.74742				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	77.84022				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	99.80320				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.69500				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	114.49615				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	114.56950				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.96524				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	99.76650				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.70477				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	99.74902				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	99.79436				0.00	0	0
Total CLN343 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 CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	99.84411				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	99.80470				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				100.00000	0.00000	100.95602				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				100.00000	0.00000	100.65747				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				100.00000	0.00000	101.65588				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				100.00000	0.00000	100.91698				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				100.00000	0.00000	100.21787				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	104.36716				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				100.00000	0.00000	102.94195				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				100.00000	0.00000	103.02347				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				100.00000	0.00000	99.83833				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			10.55000	99.86642	10.55000	99.77305				0.00	0	0
Total CLN361 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 CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			9.74500	104.64644	9.74500	104.53225				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				100.00000	0.00000	99.83422				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	103.28676				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			11.88500	105.82688	11.88500	105.68381				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				100.00000	0.00000	100.92547				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			11.91500	105.40290	11.91500	105.36920				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	106.86888	10.02000	106.84002				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				100.00000	0.00000	100.92547				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				100.00000	0.00000	101.04156				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				100.00000	0.00000	102.08433				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				100.00000	0.00000	99.83690				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				100.00000	0.00000	99.83322				0.00	0	0
Total CLN373 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 CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	99.83336				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				100.00000	0.00000	101.76736				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.25500	102.64915	9.25500	102.62349				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				100.00000	0.00000	104.86666				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				100.00000	0.00000	99.80404				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			10.57000	99.68691	10.57000	99.65856				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	99.79315	11.00000	99.76363				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.00000	0.00000	101.01935				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	99.80076				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				100.00000	0.00000	101.03231				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			11.67500	101.81059	11.67500	101.77869				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				100.00000	0.00000	99.78155				0.00	0	0
Total CLN385 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 CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	99.83311				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				100.00000	0.00000	101.12950				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	99.82142				0.00	0	0
Total CLN388 SPOT										0.00	0	0
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				100.00000	0.00000	101.46381				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				100.00000	0.00000	99.84735				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				100.00000	0.00000	99.83134				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				100.00000	0.00000	91.27430				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				100.00000	0.00000	99.82150				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				100.00000	0.00000	100.12574				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	40.55515	7.01000	41.16238				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				100.00000	0.00000	169.69279				0.00	0	0
Total CLN55 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 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			8.33500	101.54932	8.33500	146.12202				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			7.95000	36.63689	7.95000	161.38923				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			7.95000	37.07696	7.95000	161.70826				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				100.00000	0.00000	95.74967				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				100.00000	0.00000	95.71333				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.37236				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				100.00000	0.00000	101.37236				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				100.00000	0.00000	99.82248				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				100.00000	0.00000	99.83460				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				100.00000	0.00000	99.83227				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				100.00000	0.00000	101.36210				0.00	0	0
Total CLNF08 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 CLNF08									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	99.81932			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				100.00000	0.00000	100.98821			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				100.00000	0.00000	99.83549			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				100.00000	0.00000	99.83767			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				100.00000	0.00000	99.83875			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				100.00000	0.00000	99.83762			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.34307			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				100.00000	0.00000	101.34938			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			8.54500	104.58288	8.54500	108.19447			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			8.51000	103.75891	8.51000	103.73516		14,126,600,000,000.00	1,660,000,000	820,000,000	
Total COJ04 SPOT								14,126,600,000,000.00	1,660,000,000	820,000,000	
Total For COJ04								14,126,600,000,000.00	1,660,000,000	820,000,000	
COJ05 On 05/06/2023 Spot Bond			9.89500	116.05147	9.89500	116.02068		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			7.47500	105.13538	7.47500	105.11419		0.00	0	0	
Total COJ06 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 COJ06									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.46500	105.64628	9.46500	110.99417			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			9.52500	106.56591	9.52500	106.53867			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			9.89500	99.72800	9.89500	99.70154		7,916,000,000,000.00	800,000,000	400,000,000	
Total COT01 SPOT								7,916,000,000,000.00	800,000,000	400,000,000	
Total For COT01								7,916,000,000,000.00	800,000,000	400,000,000	
COT02 On 03/04/2028 Spot Bond			10.68000	101.15867	10.68000	101.12976			0.00	0	0
Total COT02 SPOT								0.00	0	0	
Total For COT02								0.00	0	0	
COT03 On 05/06/2028 Spot Bond			10.68000	93.97671	10.68000	93.94985			0.00	0	0
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPL000 On 28/02/2017 Spot Bond				100.00000	0.00000	100.28281			0.00	0	0
Total CPL003 SPOT								0.00	0	0	
Total For CPL003								0.00	0	0	
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.98357			0.00	0	0
Total CPL007 SPOT								0.00	0	0	
Total For CPL007								0.00	0	0	
CPL01U On 12/12/2019 Spot Bond			100.00000	9.13411	100.00000	9.11199			0.00	0	0
Total CPL01U SPOT								0.00	0	0	
Total For CPL01U								0.00	0	0	
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.31318			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				100.00000	0.00000	101.66335			0.00	0	0
Total CPL022 SPOT								0.00	0	0	
Total For CPL022								0.00	0	0	
CPL023 On 23/04/2015 Spot Bond				100.00000	0.00000	102.64734			0.00	0	0
Total CPL023 SPOT								0.00	0	0	
Total For CPL023								0.00	0	0	
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.26993			0.00	0	0
Total CPL024 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 CPL024										0.00	0	0
CPL024 On 28/05/2015 Spot Bond				100.00000	0.00000	100.36995				0.00	0	0
Total CPL025 SPOT										0.00	0	0
Total For CPL025										0.00	0	0
CPL025 On 20/08/2015 Spot Bond				100.00000	0.00000	100.40849				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL026 On 12/03/2020 Spot Bond			100.00000	9.18351	100.00000	9.16127				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL02U On 12/12/2018 Spot Bond			100.00000	11.10273	100.00000	11.07584				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.23000	100.53312	11.23000	100.86689				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
DEN38U On 10/06/2018 Spot Bond			100.00000	13.08172	100.00000	13.05002				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	5.53771	100.00000	5.52429				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	13.75569	100.00000	13.72236				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				100.00000	0.00000	100.86620				0.00	200,000,000	100,000,000
Total DENG43 SPOT										0.00	200,000,000	100,000,000
Total For DENG43										0.00	200,000,000	100,000,000
DENG4 On 29/09/2017 Spot Bond			7.88500	100.79962	7.88500	100.77808				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.37699				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				100.00000	0.00000	100.29294				0.00	0	0
Total DENG56 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 DENG56									0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	100.17327			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	59.85173	100.00000	59.70184			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				100.00000	0.00000	100.01215			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				100.00000	0.00000	101.40228			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC09 On 05/08/2015 Spot Bond				100.00000	0.00000	100.71181			0.00	0	0
Total DLTC09 SPOT									0.00	0	0
Total For DLTC09									0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	100.74964			0.00	0	0
Total DLTC10 SPOT									0.00	0	0
Total For DLTC10									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	99.76694			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.66027			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	99.79749			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	102.02026			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.45500	104.83865	8.45500	104.81480			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			7.21500	112.79944	7.21500	112.77747		25,974,000,000,000.00	3,600,000,000	1,800,000,000	
Total DV21 SPOT								25,974,000,000,000.00	3,600,000,000	1,800,000,000	

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 DV21									15,974,000,000,000.00	3,600,000,000	1,800,000,000
DV22 On 07/02/2020 Spot Bond			8.30500	105.41098	8.30500	105.38729			28,925,484,500,000.00	3,482,900,000	1,833,100,000
Total DV22 SPOT									18,925,484,500,000.00	3,482,900,000	1,833,100,000
Total For DV22									18,925,484,500,000.00	3,482,900,000	1,833,100,000
DV23 On 27/02/2023 Spot Bond			9.09500	105.42796	9.09500	105.40206			19,957,398,608,000.00	2,194,326,400	1,125,185,500
Total DV23 SPOT									19,957,398,608,000.00	2,194,326,400	1,125,185,500
Total For DV23									19,957,398,608,000.00	2,194,326,400	1,125,185,500
DV24 On 18/02/2024 Spot Bond			9.15500	103.82161	9.15500	103.79594			0.00	0	500,000,000
Total DV24 SPOT									0.00	0	500,000,000
Total For DV24									0.00	0	500,000,000
DV29 On 18/02/2029 Spot Bond			9.31000	106.72723	9.31000	106.70041			5,586,000,000,000.00	600,000,000	300,000,000
Total DV29 SPOT									5,586,000,000,000.00	600,000,000	300,000,000
Total For DV29									5,586,000,000,000.00	600,000,000	300,000,000
DVC00 On 23/06/2015 Spot Bond				100.00000	0.00000	101.44491			0.00	0	0
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0
DVC00 On 29/06/2015 Spot Bond				100.00000	0.00000	101.35860			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVC00 On 15/09/2015 Spot Bond				100.00000	0.00000	99.92489			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				100.00000	0.00000	100.37539			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC00 On 11/06/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DVC009 SPOT									0.00	0	0
Total For DVC009									0.00	0	0
DVC01 On 15/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DVC010 SPOT									0.00	0	0
Total For DVC010									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.51527			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				100.00000	0.00000	99.70843			0.00	0	0
Total DVF17 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 DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.89989			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			7.81500	126.08993	7.81500	126.06324		31,260,000,000,000.00	4,000,000,000	2,000,000,000	
Total E170 SPOT								31,260,000,000,000.00	4,000,000,000	2,000,000,000	
Total For E170								31,260,000,000,000.00	4,000,000,000	2,000,000,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	95.04625			0.00	0	0
Total EDC01 SPOT								0.00	0	0	
Total For EDC01								0.00	0	0	
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT								0.00	0	0	
Total For EFC02								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			2.25500	100.27835	2.25500	100.27796		34,501,500,000,000.00	15,300,000,000	63,500,000,000	
Total EL037 SPOT								34,501,500,000,000.00	15,300,000,000	63,500,000,000	
Total For EL037								34,501,500,000,000.00	15,300,000,000	63,500,000,000	
EL15 On 29/06/2015 Spot Bond			1.20000	101.14088	1.20000	134.84204		51,480,000,000,000.00	42,900,000,000	144,200,000,000	
Total EL15 SPOT								51,480,000,000,000.00	42,900,000,000	144,200,000,000	
Total For EL15								51,480,000,000,000.00	42,900,000,000	144,200,000,000	
EL28 On 02/05/2028 Spot Bond			2.19000	122.57170	2.19000	122.57142		8,979,000,000,000.00	4,100,000,000	44,600,000,000	
Total EL28 SPOT								8,979,000,000,000.00	4,100,000,000	44,600,000,000	
Total For EL28								8,979,000,000,000.00	4,100,000,000	44,600,000,000	
EL29 On 19/11/2029 Spot Bond			2.17000	110.31157	2.17000	110.31140		0.00	0	13,400,000,000	
Total EL29 SPOT								0.00	0	13,400,000,000	
Total For EL29								0.00	0	13,400,000,000	
EL30 On 29/07/2030 Spot Bond			2.15000	110.43814	2.15000	110.43802		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			2.20000	102.71331	2.20000	102.71309		0.00	0	0	
Total EL31 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 EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.23500	100.61398	2.23500	100.61364		81,577,500,000,000.00	36,500,000,000	73,500,000,000	
Total EL36 SPOT								81,577,500,000,000.00	36,500,000,000	73,500,000,000	
Total For EL36								81,577,500,000,000.00	36,500,000,000	73,500,000,000	
EMM01 On 28/07/2020 Spot Bond			9.35500	106.26484	9.35500	106.23799		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			9.20500	106.91928	9.20500	106.89314		0.00	0	0	
Total EMM02 SPOT								0.00	0	0	
Total For EMM02								0.00	0	0	
EMM03 On 04/05/2024 Spot Bond			9.73000	105.46601	9.73000	105.43833		0.00	0	0	
Total EMM03 SPOT								0.00	0	0	
Total For EMM03								0.00	0	0	
EMM04 On 16/05/2028 Spot Bond			9.94500	97.20089	9.94500	99.42121		0.00	0	0	
Total EMM04 SPOT								0.00	0	0	
Total For EMM04								0.00	0	0	
EMM05 On 17/04/2029 Spot Bond			10.08500	108.63997	10.08500	106.89310		0.00	0	4,333,332,900	
Total EMM05 SPOT								0.00	0	4,333,332,900	
Total For EMM05								0.00	0	4,333,332,900	
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.47054		0.00	0	0	
Total EPF001 SPOT								0.00	0	0	
Total For EPF001								0.00	0	0	
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	96.55393		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				100.00000	0.00000	99.99985		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				100.00000	0.00000	100.73119		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				100.00000	0.00000	100.70353		0.00	0	0	
Total EPF005 SPOT								0.00	0	0	
Total For EPF005								0.00	0	0	
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.66686		0.00	0	0	
Total EPFC12 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 EPFC12										0.00	0	0
EPFC1: On 19/05/2015 Spot Bond				100.00000	0.00000	102.20427				0.00	0	0
Total EPFC13 SPOT										0.00	0	0
Total For EPFC13										0.00	0	0
EPFC1: On 27/05/2015 Spot Bond				100.00000	0.00000	100.30507				0.00	0	0
Total EPFC14 SPOT										0.00	0	0
Total For EPFC14										0.00	0	0
EPFC1: On 24/08/2015 Spot Bond				100.00000	0.00000	100.33287				0.00	0	0
Total EPFC15 SPOT										0.00	0	0
Total For EPFC15										0.00	0	0
EPFC1: On 23/02/2016 Spot Bond				100.00000	0.00000	100.34415				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EQ209: On 11/06/2015 Spot Bond			100.00000	82.03809	100.00000	81.85819				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQS02: On 01/07/2015 Spot Bond			11.04500	103.03050	11.04500	103.00033				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04: On 22/09/2015 Spot Bond				100.00000	0.00000	100.52647				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				100.00000	0.00000	99.99367				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				100.00000	0.00000	100.21394				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			9.67500	101.01496	9.67500	100.98874				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				100.00000	0.00000	101.48052				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				100.00000	0.00000	97.18592				0.00	0	0
Total EQS09 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 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				100.00000	0.00000	100.50729			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
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				100.00000	0.00000	100.53826			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	107.34000	10.00000	107.31200			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	100.45240			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				100.00000	0.00000	100.47080			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				100.00000	0.00000	100.44872			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				100.00000	0.00000	100.46405			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				100.00000	0.00000	100.46401			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				100.00000	0.00000	100.45779			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.80000	100.68615	6.80000	100.66796		180,366,056,000,000.00	26,524,420,000	180,924,420,000	
Total ES15 SPOT								180,366,056,000,000.00	26,524,420,000	180,924,420,000	

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 ES15									10,366,056,000,000.00	26,524,420,000	180,924,420,000
ES18 On 20/04/2018 Spot Bond			7.66500	107.95114	7.66500	107.92882			267,084,558,814,500.00	34,844,691,300	16,206,141,400
Total ES18 SPOT									17,084,558,814,500.00	34,844,691,300	16,206,141,400
Total For ES18									17,084,558,814,500.00	34,844,691,300	16,206,141,400
ES23 On 25/01/2023 Spot Bond			8.38000	110.47870	8.38000	110.45365			184,278,734,112,000.00	21,990,302,400	119,187,345,700
Total ES23 SPOT									34,278,734,112,000.00	21,990,302,400	119,187,345,700
Total For ES23									34,278,734,112,000.00	21,990,302,400	119,187,345,700
ES26 On 02/04/2026 Spot Bond			8.70500	97.49266	8.70500	97.46983			270,957,711,098,000.00	31,126,675,600	70,063,779,500
Total ES26 SPOT									70,957,711,098,000.00	31,126,675,600	70,063,779,500
Total For ES26									70,957,711,098,000.00	31,126,675,600	70,063,779,500
ES33 On 15/09/2033 Spot Bond			9.38000	83.59174	9.37000	83.64675			996,773,891,532,000.00	212,875,681,400	190,806,754,700
Total ES33 SPOT									16,773,891,532,000.00	212,875,681,400	190,806,754,700
Total For ES33									16,773,891,532,000.00	212,875,681,400	190,806,754,700
ES42 On 25/04/2042 Spot Bond			9.39000	94.53713	9.39000	94.51329			398,136,000,000,000.00	42,400,000,000	53,000,000,000
Total ES42 SPOT									18,136,000,000,000.00	42,400,000,000	53,000,000,000
Total For ES42									18,136,000,000,000.00	42,400,000,000	53,000,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.45544			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.46952			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.34438			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.09702			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				100.00000	0.00000	101.55691			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				100.00000	0.00000	100.36991			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FIFC12 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 FIFC12										0.00	0	0
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	103.00318				0.00	0	0
Total FIFC13 SPOT										0.00	0	0
Total For FIFC13										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	100.33670				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				100.00000	0.00000	100.19507				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FIFC16 On 12/06/2015 Spot Bond			100.00000	82.67210	100.00000	82.49119			840,000,000,000,000.00	38,400,000,000	20,000,000,000	
Total FIFC16 SPOT									10,000,000,000,000.00	38,400,000,000	20,000,000,000	
Total For FIFC16									10,000,000,000,000.00	38,400,000,000	20,000,000,000	
FR002L On 02/08/2023 Spot Bond			100.00000	11.33808	100.00000	11.30969				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	11.03503	100.00000	11.00739				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				100.00000	0.00000	99.92255				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				100.00000	0.00000	98.65910				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	99.91281				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	99.90632				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			9.19500	99.71617	9.19500	99.69154				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				100.00000	0.00000	100.03391				0.00	0	0
Total FRB08 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 FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.03384				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				100.00000	0.00000	101.00785				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				100.00000	0.00000	102.99592				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				100.00000	0.00000	100.22902				0.00	0	2,000,000,000
Total FRB12 SPOT										0.00	0	2,000,000,000
Total For FRB12										0.00	0	2,000,000,000
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.23277				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			9.95500	103.04480	9.95500	102.92231				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				100.00000	0.00000	100.15423				0.00	0	1,500,000,000
Total FRB15 SPOT										0.00	0	1,500,000,000
Total For FRB15										0.00	0	1,500,000,000
FRBC2 On 21/12/2018 Spot Bond			9.97500	108.90956	9.97500	108.88044				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				100.00000	0.00000	102.00143				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	131.00583	2.22000	131.88431				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			2.22000	127.36413	2.22000	275.66075				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			2.42500	104.22116	2.42500	110.78536				0.00	0	0
Total FRBI25 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 FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.47000	102.61337	2.47000	161.82624				0.00	0	200,000,000
Total FRBI28 SPOT										0.00	0	200,000,000
Total For FRBI28										0.00	0	200,000,000
FRBI33 On 07/12/2033 Spot Bond			2.26000	119.00246	2.26000	218.09433				0.00	0	50,000,000
Total FRBI33 SPOT										0.00	0	50,000,000
Total For FRBI33										0.00	0	50,000,000
FRBN0 On 15/09/2015 Spot Bond			7.29500	102.95256	7.29500	102.93218				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			7.70000	65.43299	7.70000	64.83993				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			9.43000	41.99701	9.43000	41.10984				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			9,367.00000		9,367.00000	39.77195				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC03 On 27/03/2015 Spot Bond			100.00000	104.46801	100.00000	104.19309				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	100.24725				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	102.10904				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				100.00000	0.00000	101.82479				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				100.00000	0.00000	102.00410				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	100.46651	7.47000	98.00000				0.00	0	0
Total FRC115 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 FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.46651	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	101.98836				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 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
FRC119 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
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.89448				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	99.78440				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.95562				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.37477	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 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
FRC126 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
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	102.08004				0.00	0	0
Total FRC128 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 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				100.00000	0.00000	102.56654				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				100.00000	0.00000	102.49021				0.00	0	0
Total FRC135 SPOT										0.00	0	0
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

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 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	20.16834	100.09221	20.11834				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				100.00000	0.00000	101.77437				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				100.00000	0.00000	110.69342				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				100.00000	0.00000	102.34931				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				100.00000	0.00000	103.73824				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.96027				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				100.00000	0.00000	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				100.00000	0.00000	101.98217				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				100.00000	0.00000	101.80943				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				100.00000	0.00000	101.85736				0.00	0	0
Total FRC154 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 FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.43569				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				100.00000	0.00000	101.82460				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	63.39729	13.22500	63.37438				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				100.00000	0.00000	101.71978				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				100.00000	0.00000	101.72196				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				100.00000	0.00000	102.52451				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				100.00000	0.00000	101.80058				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.65500	96.08328	3.65500	99.40204				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				100.00000	0.00000	101.87920				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				100.00000	0.00000	101.87920				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				100.00000	0.00000	100.38225				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				100.00000	0.00000	101.69500				0.00	0	0
Total FRC173 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 FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.90575				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				100.00000	0.00000	101.77001				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				100.00000	0.00000	101.72850				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				100.00000	0.00000	100.88025				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				100.00000	0.00000	102.02548				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				100.00000	0.00000	100.63322				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				100.00000	0.00000	100.87119				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	101.11508				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				100.00000	0.00000	102.32662				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	101.83989				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				100.00000	0.00000	102.33628				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				100.00000	0.00000	101.70885				0.00	0	0
Total FRC186 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 FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.85736				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				100.00000	0.00000	101.85736				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				100.00000	0.00000	99.92648				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				100.00000	0.00000	101.45441				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				100.00000	0.00000	101.53349				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				100.00000	0.00000	101.54835				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	107.34000	10.00000	107.31200				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.27088				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				100.00000	0.00000	101.96216				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				100.00000	0.00000	101.25535				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				100.00000	0.00000	101.52980				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				100.00000	0.00000	101.19245				0.00	0	0
Total FRC198 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 FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	101.19566				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	101.16768				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC201 On 17/04/2016 Spot Bond				100.00000	0.00000	101.06168				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC202 On 17/04/2017 Spot Bond				100.00000	0.00000	101.16768				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC203 On 17/04/2016 Spot Bond				100.00000	0.00000	101.05744				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.85461	8.75000	100.78171				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC205 On 06/05/2017 Spot Bond			8.75000	100.85461	8.75000	100.83009				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC206 On 20/06/2019 Spot Bond				100.00000	0.00000	105.81985				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	11.12207	100.00000	11.09453				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	10.15391	100.00000	10.12876				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	96.74414				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	1.77044	100.00000	1.76606				0.00	0	0
FRC211 On 20/12/2019 Spot Bond				100.00000	0.00000	100.39774				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 FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	22.63885	100.00000	22.58279				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.69306				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	8.79449	100.00000	8.77319				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	16.94953	100.00000	16.90709				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.69303				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	16.91967	100.00000	16.87729				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.69135				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.65695				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.80797				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.75915				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.03000	125.40158	3.03000	125.39845				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.62176				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 FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.61364				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.61364				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.44987				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 18/06/2015 Spot Bond				100.00000	0.00000	101.57042				0.00	0	0
Total FRC226 SPOT										0.00	0	0
Total For FRC226										0.00	0	0
FRC22: On 10/09/2016 Spot Bond			100.00000	37.96327	100.00000	32.92734				0.00	0	16,000,000,000
Total FRC227 SPOT										0.00	0	16,000,000,000
Total For FRC227										0.00	0	16,000,000,000
FRC22: On 16/09/2016 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.96679				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.95589				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				100.00000	0.00000	100.04243				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				100.00000	0.00000	100.98706				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	114.68986	3.56000	121.35125				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				100.00000	0.00000	101.99087				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 FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	102.01054				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	105.89018	3.61000	120.97719				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	103.67188	3.59000	121.12666				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			3.36000	100.28181	3.36000	125.84924				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.43000	101.42745	3.43000	134.96902				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				100.00000	0.00000	101.10584				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				100.00000	0.00000	101.73724				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				100.00000	0.00000	101.97779				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				100.00000	0.00000	102.30129				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				100.00000	0.00000	102.21824				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				100.00000	0.00000	101.90758				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				100.00000	0.00000	101.90540				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 FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.17009				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRD00: On 14/03/2016 Spot Bond				100.00000	0.00000	99.92916				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01: On 22/12/2018 Spot Bond			100.00000	12.58632	100.00000	12.55516				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02: On 01/06/2016 Spot Bond			100.00000	33.73575	100.00000	33.65402				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04: On 04/07/2015 Spot Bond			100.00000	94.56935	100.00000	94.24659				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09: On 26/06/2017 Spot Bond			100.00000	23.76168	100.00000	23.70284				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD12: On 20/03/2018 Spot Bond			100.00000	6.75371	100.00000	6.73699				0.00	0	0
Total FRD12U SPOT										0.00	0	0
Total For FRD12U										0.00	0	0
FRD13: On 31/12/2019 Spot Bond			100.00000	12.39624	100.00000	12.36554				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			5.50000	151.62645	5.50000	151.61241				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.37657				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.89318				0.00	800,000,000	400,000,000
Total FRJ16 SPOT										0.00	800,000,000	400,000,000
Total For FRJ16										0.00	800,000,000	400,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.08981				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 FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.35298				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				100.00000	0.00000	100.91590				0.00	0	100,000,000
Total FRJ19 SPOT										0.00	0	100,000,000
Total For FRJ19										0.00	0	100,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.80998				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				100.00000	0.00000	98.34718				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				100.00000	0.00000	100.06567				0.00	26,320,000,000	26,320,000,000
Total FRJ25 SPOT										0.00	26,320,000,000	26,320,000,000
Total For FRJ25										0.00	26,320,000,000	26,320,000,000
FRS10 On 15/01/2024 Spot Bond			2.06800	84.09097	2.06800	104.21276				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			2.35500	104.52584	2.35500	136.67563				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	101.00959				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	101.40459	10.38000	101.37572				0.00	0	1,090,000,000
Total FRS103 SPOT										0.00	0	1,090,000,000
Total For FRS103										0.00	0	1,090,000,000
FRS10 On 23/01/2024 Spot Bond			10.38000	101.40459	10.38000	101.37572				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	101.02220				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 FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.49500	101.50582	2.49500	110.20192				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			2.57000	207.15098	2.57000	208.79215				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			2.46500	110.78731	2.46500	110.78624				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 03/04/2015 Spot Bond				100.00000	0.00000	101.15659				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.60000	206.27898	2.60000	207.91796				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				100.00000	0.00000	101.10101				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			2.51000	109.95449	2.51000	109.95328				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			2.55500	109.04562	2.55500	109.04431				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	101.32129				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS116 On 05/05/2016 Spot Bond				100.00000	0.00000	49.36000				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 06/08/2015 Spot Bond				100.00000	0.00000	100.62951				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS118 On 31/01/2038 Spot Bond			2.66000	107.05505	2.66000	107.05343				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 FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			2.72000	113.28278	2.72000	204.46582				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			2.77000	111.64000	2.77000	203.04824				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12(On 31/01/2025 Spot Bond			2.44000	96.86175	2.44000	96.86089				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			2.80000	159.59528	2.80000	202.20351				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			2.93500	89.24253	2.93500	102.04324				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12(On 11/05/2015 Spot Bond				100.00000	0.00000	100.53829				0.00	0	0
Total FRS125 SPOT										0.00	0	0
Total For FRS125										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.34000	126.28352	2.34000	273.32105				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			2.23000	127.27365	2.23000	275.46486				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			2.95000	120.95799	2.95000	261.79042				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	100.68475	2.69000	128.07567				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.94986				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	131.88470	2.22000	127.85172				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 FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.17897				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				100.00000	0.00000	101.40110				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				100.00000	0.00000	100.78836				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			2.33500	110.47061	2.33500	110.46995				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	21.26003	104.97509	21.20625				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	24.88791	101.07593	24.82704				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	21.54477	100.44759	21.49121				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	26.36290	100.76967	29.30822				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			2.09000	118.40015	2.09000	118.40026				0.00	0	0
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			2.37000	96.98139	2.37000	111.32750				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 FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.75356			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			2.40000	96.72354	2.40000	111.03142			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				100.00000	0.00000	100.31257			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			2.43000	125.48029	2.43000	344.09428			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				100.00000	0.00000	100.66331			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				100.00000	0.00000	100.28537			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
FRX15 On 14/03/2015 Spot Bond			6.00500	99.98355	6.00500	99.96710			0.00	0	63,600,000,000
Total FRX15 SPOT									0.00	0	63,600,000,000
Total For FRX15									0.00	0	63,600,000,000
FRX16 On 15/09/2016 Spot Bond			7.48500	100.67721	7.48500	100.65678			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			7.99000	101.09160	7.99000	101.06973			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			8.16500	110.57313	8.16500	110.54882		81,650,000,000,000.00	10,000,000,000	2,500,000,000	
Total FRX18 SPOT								1,650,000,000,000.00	10,000,000,000	2,500,000,000	
Total For FRX18								1,650,000,000,000.00	10,000,000,000	2,500,000,000	
FRX19 On 15/11/2019 Spot Bond			8.67500	104.13936	8.67500	104.11493		10,042,180,000,000.00	1,157,600,000	921,000,000	

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 FRX19 SPOT									10,042,180,000,000.00	1,157,600,000	921,000,000
Total For FRX19									10,042,180,000,000.00	1,157,600,000	921,000,000
FRX20 On 01/10/2020 Spot Bond			8.95500	103.02754	8.95500	103.00275			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			9.54500	90.41098	9.54500	90.38806			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.81000	108.52802	9.81000	108.49947			0.00	0	118,300,000,000
Total FRX24 SPOT									0.00	0	118,300,000,000
Total For FRX24									0.00	0	118,300,000,000
FRX26 On 01/10/2026 Spot Bond			10.04000	97.58345	10.04000	100.57215		10,040,000,000,000.00	1,000,000,000	500,000,000	
Total FRX26 SPOT								10,040,000,000,000.00	1,000,000,000	500,000,000	
Total For FRX26								10,040,000,000,000.00	1,000,000,000	500,000,000	
FRX30 On 31/01/2030 Spot Bond			10.46000	94.81716	10.46000	94.78360		0.00	0	0	
Total FRX30 SPOT								0.00	0	0	
Total For FRX30								0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			10.50000	92.85196	10.50000	92.82571		0.00	0	0	
Total FRX31 SPOT								0.00	0	0	
Total For FRX31								0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			9.96000	84.66038	9.96000	84.63778		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				100.00000	0.00000	101.55138		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				100.00000	0.00000	101.57325		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				100.00000	0.00000	101.62790		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				100.00000	0.00000	101.71539		0.00	0	0	
Total FS1B1 SPOT								0.00	0	0	
Total For FS1B1								0.00	0	0	
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.78099		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 FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	102.06522				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.37867				0.00	0	0
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.39478				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				100.00000	0.00000	100.23977				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				100.00000	0.00000	100.40935				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				100.00000	0.00000	100.42553				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				100.00000	0.00000	100.43900				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				100.00000	0.00000	100.49821				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A1L On 20/02/2016 Spot Bond			100.00000	53.96801	100.00000	53.83286				0.00	0	0
Total FS3A1U SPOT										0.00	0	0
Total For FS3A1U										0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	9.05433	100.00000	9.03166				0.00	0	0
Total FS3A2U SPOT										0.00	0	0
Total For FS3A2U										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	1.51906	100.00000	1.51526				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	0.25486	100.00000	0.25422				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 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
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
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.38618				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	101.34346				0.00	0	0
Total GFC03 SPOT										0.00	0	0
Total For GFC03										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.11000	104.66876	9.11000	104.64315				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										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
GPT32 On 11/05/2015 Spot Bond				100.00000	0.00000	100.62137				0.00	0	0
Total GPT32 SPOT										0.00	0	0
Total For GPT32										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	8.97376	100.00000	8.95202				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	15.57215	100.00000	15.53443				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	11.05121	100.00000	11.02445				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 GRB03U SPOT										0.00	0	0
Total For GRB03U										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				100.00000	0.00000	100.89659				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				100.00000	0.00000	100.93167				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				100.00000	0.00000	100.97517				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				100.00000	0.00000	101.03553				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				100.00000	0.00000	101.11664				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				100.00000	0.00000	101.17439				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				100.00000	0.00000	100.77564				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				100.00000	0.00000	100.01901				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				100.00000	0.00000	100.37895				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				100.00000	0.00000	101.62358				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	268,000,000
Total GRX01U SPOT										0.00	0	268,000,000
Total For GRX01U										0.00	0	268,000,000
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	101.37203				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	103.18631				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				100.00000	0.00000	95.22066				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	9.37330	100.00000	9.34983				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.22811				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	99.98059				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				100.00000	0.00000	100.79558				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				100.00000	0.00000	100.80483				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC18 On 24/03/2015 Spot Bond				100.00000	0.00000	100.85354				0.00	0	0
Total HILC18 SPOT										0.00	0	0
Total For HILC18										0.00	0	0
HILC19 On 07/05/2015 Spot Bond				100.00000	0.00000	100.62137				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 HILC19 SPOT										0.00	0	0
Total For HILC19										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
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										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
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.11822				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.29842	101.42421	7.29842	100.28175				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										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
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.16767				0.00	0	0
Total HMS1C4 SPOT										0.00	0	0
Total For HMS1C4										0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.29891	101.40755	8.29891	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.23121				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 HMS1D4 SPOT										0.00	0	0
Total For HMS1D4										0.00	0	0
HMS1D On 19/07/2015 Spot Bond			8.74931	101.47252	8.74931	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										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
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.30884				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										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				100.00000	0.00000	101.14225				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.31910				0.00	0	0
Total HPF02 SPOT										0.00	0	0
Total For HPF02										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.36463				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				100.00000	0.00000	100.69399				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	107.34000	10.00000	107.31200				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			8.99000	102.20873	8.99000	102.18391				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				100.00000	0.00000	100.49283				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 HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.46329			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.03500	108.46852	8.03500	108.44491		29,263,470,000,000.00	3,642,000,000	1,825,500,000	
Total HWAY20 SPOT								29,263,470,000,000.00	3,642,000,000	1,825,500,000	
Total For HWAY20								29,263,470,000,000.00	3,642,000,000	1,825,500,000	
HWAY2 On 07/12/2023 Spot Bond			2.06000	128.82226	2.06000	278.81788		7,416,000,000,000.00	3,600,000,000	1,800,000,000	
Total HWAY23 SPOT								7,416,000,000,000.00	3,600,000,000	1,800,000,000	
Total For HWAY23								7,416,000,000,000.00	3,600,000,000	1,800,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.06000	131.65450	2.06000	284.94785		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			9.32000	100.40665	9.32000	100.38138		70,516,052,000,000.00	7,566,100,000	3,801,200,000	
Total HWAY34 SPOT								70,516,052,000,000.00	7,566,100,000	3,801,200,000	
Total For HWAY34								70,516,052,000,000.00	7,566,100,000	3,801,200,000	
HWAY3 On 31/07/2035 Spot Bond			9.32000	100.39546	9.32000	100.37020		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	
HWF01 On 26/03/2015 Spot Bond			100.00000	96.56085	100.00000	96.30607		0.00	0	0	
Total HWF01U SPOT								0.00	0	0	
Total For HWF01U								0.00	0	0	
HWF02 On 30/09/2016 Spot Bond			100.00000	25.13244	100.00000	25.07021		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	63.27435	100.00000	63.11766		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	30.23771	100.00000	30.16283		0.00	0	13,400,000,000	
Total HWF05U SPOT								0.00	0	13,400,000,000	
Total For HWF05U								0.00	0	13,400,000,000	
HWF06 On 20/11/2016 Spot Bond			100.00000	22.10530	100.00000	22.04994		0.00	0	0	
Total HWF06U SPOT								0.00	0	0	
Total For HWF06U								0.00	0	0	
HWF07 On 26/03/2015 Spot Bond			100.00000	98.11185	100.00000	97.85299		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 HWF07U SPOT										0.00	0	0
Total For HWF07U										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	107.34000	10.00000	107.31200				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			1.75000	117.64766	1.76000	117.54374		79,098,889,800,000.00	45,199,365,600	81,827,394,000		
Total I2025 SPOT								79,098,889,800,000.00	45,199,365,600	81,827,394,000		
Total For I2025								79,098,889,800,000.00	45,199,365,600	81,827,394,000		
I2038 On 31/01/2038 Spot Bond			1.73000	126.32675	1.73500	126.21393		109,019,975,364,000.00	63,017,326,800	115,576,163,900		
Total I2038 SPOT								109,019,975,364,000.00	63,017,326,800	115,576,163,900		
Total For I2038								109,019,975,364,000.00	63,017,326,800	115,576,163,900		
I2046 On 31/03/2046 Spot Bond			1.85500	125.82783	1.85500	125.82875		103,963,846,000,000.00	56,045,200,000	89,894,088,900		
Total I2046 SPOT								103,963,846,000,000.00	56,045,200,000	89,894,088,900		
Total For I2046								103,963,846,000,000.00	56,045,200,000	89,894,088,900		
I2050 On 31/12/2050 Spot Bond			1.88000	133.72337	1.88000	133.72423		6,241,023,216,000.00	3,319,693,200	53,695,733,100		
Total I2050 SPOT								6,241,023,216,000.00	3,319,693,200	53,695,733,100		
Total For I2050								6,241,023,216,000.00	3,319,693,200	53,695,733,100		
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	99.25000		0.00	0	0		
Total IBC01 SPOT								0.00	0	0		
Total For IBC01								0.00	0	0		
IBL11 On 12/03/2015 Spot Bond			7.18500	99.98032	7.18500	100.00000		0.00	0	0		
Total IBL11 SPOT								0.00	0	0		
Total For IBL11								0.00	0	0		
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0		
Total IBL13 SPOT								0.00	0	0		
Total For IBL13								0.00	0	0		
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.89014		0.00	0	0		
Total IBL14 SPOT								0.00	0	0		
Total For IBL14								0.00	0	0		
IBL21 On 15/03/2016 Spot Bond			7.96500	101.41360	7.96500	101.39173		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			7.86000	105.55065	7.86000	105.52818		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			7.78500	101.16403	7.78500	101.14270		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 IBL28 SPOT										0.00	0	0
Total For IBL28										0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.76995				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			2.20000	99.59396	2.20000	128.54524				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	103.22544	2.29000	131.30898				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.41851				0.00	0	0
Total IBL37 SPOT										0.00	0	0
Total For IBL37										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.82286				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			7.98000	105.98406	7.98000	105.96128				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.05377				0.00	0	0
Total IBL40 SPOT										0.00	0	0
Total For IBL40										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	100.79794				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				100.00000	0.00000	100.57430				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	107.34000	10.00000	107.31200				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.52500	100.11692	8.52500	100.09396				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			8.97500	94.46802	8.97500	94.44512			43,151,800,000,000.00	4,808,000,000	2,425,900,000	

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 IBL46 SPOT										13,151,800,000,000.00	4,808,000,000	2,425,900,000
Total For IBL46										13,151,800,000,000.00	4,808,000,000	2,425,900,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	99.72577				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			8.38000	100.49105	8.38000	100.46839				0.00	0	66,300,000,000
Total IBL49 SPOT										0.00	0	66,300,000,000
Total For IBL49										0.00	0	66,300,000,000
IBL50 On 02/08/2020 Spot Bond			9.02500	101.27822	9.02500	101.25353				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				100.00000	0.00000	100.64667				0.00	2,200,000,000	1,100,000,000
Total IBL52 SPOT										0.00	2,200,000,000	1,100,000,000
Total For IBL52										0.00	2,200,000,000	1,100,000,000
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.76569				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			7.90000	99.97067	7.90000	99.94928				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			8.30500	100.33858	8.30500	100.31602				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				100.00000	0.00000	100.84286				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				100.00000	0.00000	100.52659				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			7.63000	102.21266	7.63000	102.19152				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.26500	103.71930	8.26500	103.69610				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			9.37500	105.91272	9.37500	105.88593				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 IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.41871				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				100.00000	0.00000	100.88033				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				100.00000	0.00000	100.83321				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				100.00000	0.00000	100.85039				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				100.00000	0.00000	100.86743				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			100.00000	8.62404	100.00000	8.53205			750,000,000,000,000.00	7,500,000,000	12,500,000,000	
Total IBL66 SPOT									50,000,000,000,000.00	7,500,000,000	12,500,000,000	
Total For IBL66									50,000,000,000,000.00	7,500,000,000	12,500,000,000	
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00786	100.00000	0.00784			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				100.00000	0.00000	101.02833			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				100.00000	0.00000	100.99248			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			8.60500	102.07848	8.60500	102.05486			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				100.00000	0.00000	100.32698			0.00	0	0	
Total IDCG04 SPOT									0.00	0	0	
Total For IDCG04									0.00	0	0	
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.33766			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 IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG0€ On 24/11/2024 Spot Bond			9.68000	102.04240	9.68000	102.01575				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	101.98310	5.00000	101.96920				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	101.98310	5.00000	101.96920				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.56090	5.00000	100.54719				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	101.98675	5.00000	101.97291				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	99.98906	4.00000	99.97812				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP0€ On 17/10/2019 Spot Bond			4.00000	101.61230	4.00000	101.60125				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	46.93210	100.00000	46.81589				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	46.74725	100.00000	46.63149				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	46.74725	100.00000	46.63149				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	108.85027	9.20000	108.82337				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				100.00000	0.00000	100.54793				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 IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.27568	100.00000	7.25806				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IM1004 On 13/04/2015 Spot Bond				100.00000	0.00000	101.03421				0.00	0	0
Total IM1004 SPOT										0.00	0	0
Total For IM1004										0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.71500	99.95227	8.71500	99.92842				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.58450				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	14.28999	100.00000	14.25420				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	94.56935	100.00000	94.24659				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	15.08059	100.00000	15.04325				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	16.27518	100.00000	16.23442				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	1.32527	100.00000	1.32274				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	9.95878	100.00000	9.93412				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	9.01676	100.00000	8.99419				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN285U On 12/03/2015 Spot Bond			100.00000	99.72678	100.00000	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 IN285U SPOT									0.00	0	0
Total For IN285U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	10.95314	100.00000	10.92602			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	32.12457	100.00000	32.04501			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN291U On 09/07/2015 Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0
Total IN291U SPOT									0.00	0	0
Total For IN291U									0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0
Total IN294U SPOT									0.00	0	0
Total For IN294U									0.00	0	0
IN295U On 19/08/2015 Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0
Total IN295U SPOT									0.00	0	0
Total For IN295U									0.00	0	0
IN521U On 19/05/2015 Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0
Total IN521U SPOT									0.00	0	0
Total For IN521U									0.00	0	0
INA511 On 10/03/2015 Spot Bond			6.30000	99.94825	6.30000	99.96549			0.00	0	0
Total INA511 SPOT									0.00	0	0
Total For INA511									0.00	0	0
INA513 On 24/03/2015 Spot Bond			100.00000	97.07447	100.00000	96.81698		200,000,000,000,000.00	32,000,000,000	16,000,000,000	
Total INA513 SPOT								10,000,000,000,000.00	32,000,000,000	16,000,000,000	
Total For INA513								10,000,000,000,000.00	32,000,000,000	16,000,000,000	
INA515 On 07/04/2015 Spot Bond			6.30000	99.57035	6.30000	99.50195			0.00	0	0
Total INA515 SPOT									0.00	0	0
Total For INA515									0.00	0	0
INA516 On 14/04/2015 Spot Bond			6.40000	99.44203	6.40000	99.37273			0.00	0	0
Total INA516 SPOT									0.00	0	0
Total For INA516									0.00	0	0
INA517 On 21/04/2015 Spot Bond			6.40000	99.32081	6.40000	99.25167			0.00	0	0
Total INA517 SPOT									0.00	0	0
Total For INA517									0.00	0	0
INA519 On 05/05/2015 Spot Bond			6.40000	99.07924	6.40000	99.01044			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 INA519 SPOT										0.00	0	0
Total For INA519										0.00	0	0
INA520 On 12/05/2015 Spot Bond			6.50000	98.94280	6.50000	98.87312				0.00	0	0
Total INA520 SPOT										0.00	0	0
Total For INA520										0.00	0	0
INA522 On 26/05/2015 Spot Bond			6.50000	98.69933	6.50000	98.62999				0.00	0	0
Total INA522 SPOT										0.00	0	0
Total For INA522										0.00	0	0
INA523 On 03/06/2015 Spot Bond			6.50000	98.56074	6.50000	98.49159				0.00	0	0
Total INA523 SPOT										0.00	0	0
Total For INA523										0.00	0	0
INA524 On 09/06/2015 Spot Bond			6.50000	98.45706	6.50000	98.38805				0.00	0	0
Total INA524 SPOT										0.00	0	0
Total For INA524										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.83507				0.00	0	0
Total ING114 SPOT										0.00	0	0
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.90542	103.54827	10.90542	102.96703				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			10.90542	102.29261	10.90542	102.18797				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.91363				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				100.00000	0.00000	101.87685				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	102.86967	6.50000	102.85160				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				100.00000	0.00000	101.93378				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				100.00000	0.00000	93.39084				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 ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	99.91833				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				100.00000	0.00000	101.14204				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	107.34000	10.00000	107.31200				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				100.00000	0.00000	101.85593				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				100.00000	0.00000	101.97737				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	101.08359				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	103.30822				0.00	0	0
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	98.67641				0.00	0	0
Total ING274 SPOT										0.00	0	0
Total For ING274										0.00	0	0
ING292 On 15/07/2015 Spot Bond				100.00000	0.00000	101.02692				0.00	0	0
Total ING292 SPOT										0.00	0	0
Total For ING292										0.00	0	0
ING297 On 10/09/2015 Spot Bond			100.00000	66.84982	100.00000	66.72761				0.00	0	0
Total ING297 SPOT										0.00	0	0
Total For ING297										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	105.94904				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.79877				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 INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP273U On 14/04/2015 Spot Bond			100.00000	91.93955	100.00000	91.70854				0.00	0	0
Total IP273U SPOT										0.00	0	0
Total For IP273U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.24256				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.34000	10.00000	107.31200				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				100.00000	0.00000	101.23129				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				100.00000	0.00000	101.24707				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			8.47500	104.24704	8.47500	104.22327				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				100.00000	0.00000	101.43565				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				100.00000	0.00000	101.46958				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.49222				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				100.00000	0.00000	101.15896				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				100.00000	0.00000	101.21694				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPFC05 On 15/04/2015 Spot Bond				100.00000	0.00000	100.99803				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 IPFC05 SPOT									0.00	0	0
Total For IPFC05									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.35500	102.96900	9.35500	102.94300		34,613,500,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								14,613,500,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								14,613,500,000,000.00	3,700,000,000	1,850,000,000	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	102.10255		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			8.55000	107.23419	8.55000	107.20939		24,928,380,000,000.00	2,915,600,000	1,492,000,000	
Total IPL6 SPOT								14,928,380,000,000.00	2,915,600,000	1,492,000,000	
Total For IPL6								14,928,380,000,000.00	2,915,600,000	1,492,000,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.39054		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				100.00000	0.00000	101.28384		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				100.00000	0.00000	99.67523		0.00	0	3,400,000,000	
Total IPL9 SPOT								0.00	0	3,400,000,000	
Total For IPL9								0.00	0	3,400,000,000	
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	99.74796		0.00	0	0	
Total IV013 SPOT								0.00	0	0	
Total For IV013								0.00	0	0	
IV014 On 22/06/2015 Spot Bond			8.36500	102.89088	8.36500	102.86784		0.00	0	0	
Total IV014 SPOT								0.00	0	0	
Total For IV014								0.00	0	0	
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.28169		0.00	0	0	
Total IV015 SPOT								0.00	0	0	
Total For IV015								0.00	0	0	
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.14640		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			3.57000	95.34183	3.57000	125.70814		0.00	0	8,000,000,000	
Total IV017 SPOT								0.00	0	8,000,000,000	
Total For IV017								0.00	0	8,000,000,000	
IV019 On 31/03/2028 Spot Bond			3.65000	142.48239	3.65000	148.08607		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 IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.64228				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				100.00000	0.00000	101.40487				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				100.00000	0.00000	101.28078				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				100.00000	0.00000	99.99971				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				100.00000	0.00000	101.72659				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			3.76000	97.64468	3.76000	106.10414				0.00	0	320,000,000
Total IV030 SPOT										0.00	0	320,000,000
Total For IV030										0.00	0	320,000,000
IV030A On 31/01/2025 Spot Bond			3.76000	97.56327	3.76000	105.09797				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				100.00000	0.00000	100.02275				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				100.00000	0.00000	100.60235				0.00	0	278,000,000
Total IV032 SPOT										0.00	0	278,000,000
Total For IV032										0.00	0	278,000,000
IV08 On 30/04/2018 Spot Bond			10.14500	114.44565	10.14500	114.41436				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				100.00000	0.00000	101.19225				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			3.75000	140.97115	3.75000	140.96495				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 IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV519U On 07/05/2015 Spot Bond			100.00000	86.90476	100.00000	86.69834				0.00	0	0
Total IV519U SPOT										0.00	0	0
Total For IV519U										0.00	0	0
IV520U On 14/05/2015 Spot Bond			100.00000	85.48009	100.00000	85.28037				0.00	0	0
Total IV520U SPOT										0.00	0	0
Total For IV520U										0.00	0	0
IVA511 On 12/03/2015 Spot Bond			6.30000	99.98274	6.30000	100.00000				0.00	0	0
Total IVA511 SPOT										0.00	0	0
Total For IVA511										0.00	0	0
IVA512 On 19/03/2015 Spot Bond			6.30000	99.89655	6.30000	99.87932				0.00	0	0
Total IVA512 SPOT										0.00	0	0
Total For IVA512										0.00	0	0
IVA515 On 09/04/2015 Spot Bond			6.40000	99.52881	6.40000	99.51144				0.00	0	0
Total IVA515 SPOT										0.00	0	0
Total For IVA515										0.00	0	0
IVA516 On 16/04/2015 Spot Bond			6.40000	99.40737	6.40000	99.39004				0.00	0	0
Total IVA516 SPOT										0.00	0	0
Total For IVA516										0.00	0	0
IVA517 On 23/04/2015 Spot Bond			6.40000	99.28623	6.40000	99.26895				0.00	0	0
Total IVA517 SPOT										0.00	0	0
Total For IVA517										0.00	0	0
IVA519 On 07/05/2015 Spot Bond			6.50000	99.03005	6.50000	99.01259				0.00	0	0
Total IVA519 SPOT										0.00	0	0
Total For IVA519										0.00	0	0
IVA521 On 21/05/2015 Spot Bond			6.50000	98.78615	6.50000	98.76877				0.00	0	0
Total IVA521 SPOT										0.00	0	0
Total For IVA521										0.00	0	0
IVA522 On 28/05/2015 Spot Bond			6.50000	98.66465	6.50000	98.64732				0.00	0	0
Total IVA522 SPOT										0.00	0	0
Total For IVA522										0.00	0	0
IVA523 On 04/06/2015 Spot Bond			6.50000		6.50000	0.00000				0.00	0	0
Total IVA523 SPOT										0.00	0	0
Total For IVA523										0.00	0	0
IVC002 On 12/02/2020 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 IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.25099				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.34000	10.00000	107.31200				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				100.00000	0.00000	101.11914				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.32763				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				100.00000	0.00000	100.39327				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				100.00000	0.00000	100.38310				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				100.00000	0.00000	100.20852				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				100.00000	0.00000	101.25227				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				100.00000	0.00000	101.26030				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				100.00000	0.00000	101.27635				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				100.00000	0.00000	101.20409				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.11115				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 IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.89028				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				100.00000	0.00000	99.86189				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				100.00000	0.00000	100.49481				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				100.00000	0.00000	100.27150				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				100.00000	0.00000	100.26885				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				100.00000	0.00000	101.43745				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	101.17104				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.92312				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.79914				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	99.87230				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				100.00000	0.00000	101.53658				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				100.00000	0.00000	101.57586				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 IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.57586				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.86500	102.92116	8.86500	102.89649				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	13.20662	100.00000	13.17706				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	11.31910	100.00000	11.29107				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	101.02643				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.02500	102.76812	9.02500	102.74306				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				100.00000	0.00000	100.90720				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.49540				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	99.92802				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				100.00000	0.00000	103.03666				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				100.00000	0.00000	100.88638				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				100.00000	0.00000	102.00159				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 IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.16500	102.99182	7.16500	102.97190				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				100.00000	0.00000	100.76338				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				100.00000	0.00000	100.37908				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.19604				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				100.00000	0.00000	100.82179				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				100.00000	0.00000	100.61691				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				100.00000	0.00000	100.65147				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				100.00000	0.00000	100.18295				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.05760				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				100.00000	0.00000	100.90040				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				100.00000	0.00000	100.99705				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	53.83286	100.00000	53.69806				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 JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.61277				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG12L On 18/03/2015 Spot Bond			100.00000	98.64865	100.00000	98.38275				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	99.97994				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				100.00000	0.00000	99.97914				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				100.00000	0.00000	100.13347				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03L On 30/10/2015 Spot Bond			100.00000	56.81914	100.00000	56.67844				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				100.00000	0.00000	100.22899				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				100.00000	0.00000	100.98586				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.33000	144.86179	8.33000	144.82913				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.53023				0.00	0	0
Total LBK02 SPOT										0.00	0	0
Total For LBK02										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.58294				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				100.00000	0.00000	99.81282				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 LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.26790			0.00	2,000,000,000	1,000,000,000
Total LBK06 SPOT									0.00	2,000,000,000	1,000,000,000
Total For LBK06									0.00	2,000,000,000	1,000,000,000
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	99.81127			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				100.00000	0.00000	101.58935			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			9.97500	101.45299	9.97500	101.42571			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	100.41995	9.71000	100.39366			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.80997			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			8.64000	98.50249	8.64000	98.47948		59,601,312,000,000.00	6,898,300,000	3,487,700,000	
Total LGL02 SPOT								59,601,312,000,000.00	6,898,300,000	3,487,700,000	
Total For LGL02								59,601,312,000,000.00	6,898,300,000	3,487,700,000	
LGL03 On 03/04/2018 Spot Bond			8.71000	77.05206	8.71000	100.52823		0.00	0	0	
Total LGL03 SPOT								0.00	0	0	
Total For LGL03								0.00	0	0	
LGL04 On 14/08/2020 Spot Bond			9.64500	98.67860	9.64500	98.65293		12,820,134,000,000.00	1,329,200,000	693,900,000	
Total LGL04 SPOT								12,820,134,000,000.00	1,329,200,000	693,900,000	
Total For LGL04								12,820,134,000,000.00	1,329,200,000	693,900,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	99.99953		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				100.00000	0.00000	99.97072		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			9.68500	103.33417	9.68500	103.30732		20,144,800,000,000.00	2,080,000,000	1,040,000,000	

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 LHL02 SPOT									20,144,800,000,000.00	2,080,000,000	1,040,000,000
Total For LHL02									20,144,800,000,000.00	2,080,000,000	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	99.96788			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.44797			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.43090			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				100.00000	0.00000	100.44355			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.47539			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	101.09908			0.00	0	0
Total MAQ060 SPOT									0.00	0	0
Total For MAQ060									0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.51032			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	99.92325			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ06 On 24/04/2015 Spot Bond				100.00000	0.00000	99.25114			0.00	0	0
Total MAQ066 SPOT									0.00	0	0
Total For MAQ066									0.00	0	0
MAQ06 On 11/05/2015 Spot Bond				100.00000	0.00000	98.95723			0.00	0	0
Total MAQ067 SPOT									0.00	0	0
Total For MAQ067									0.00	0	0
MAQ06 On 09/06/2015 Spot Bond				100.00000	0.00000	98.45053			0.00	0	0
Total MAQ068 SPOT									0.00	0	0
Total For MAQ068									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.15584			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 MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.15713				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.96007				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	101.13005				0.00	0	0
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.52923				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				100.00000	0.00000	102.23374				0.00	0	50,000,000
Total MBF030 SPOT										0.00	0	50,000,000
Total For MBF030										0.00	0	50,000,000
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.51453				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				100.00000	0.00000	100.23329				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				100.00000	0.00000	100.55683				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	101.02961				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	101.11583				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	100.63827				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.60404				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 MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.61752			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04: On 08/12/2015 Spot Bond				100.00000	0.00000	100.05664			0.00	0	0
Total MBF043 SPOT									0.00	0	0
Total For MBF043									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	40.05613	100.00000	39.95694			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP25 On 22/03/2015 Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0
Total MBP25U SPOT									0.00	0	0
Total For MBP25U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	22.84123	100.00000	22.78467			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	17.06310	100.00000	17.02085			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	17.15577	100.00000	17.11328			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	16.46191	100.00000	16.42068			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	22.27219	100.00000	22.21642			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.52500	105.39086	8.52500	105.36668		9,584,657,500,000.00	1,124,300,000	577,800,000	
Total MBSA01 SPOT								9,584,657,500,000.00	1,124,300,000	577,800,000	
Total For MBSA01								9,584,657,500,000.00	1,124,300,000	577,800,000	
MBSA0 On 15/04/2019 Spot Bond			8.54500	104.85244	8.54500	104.82834		294,289,800,000.00	34,440,000	34,440,000	
Total MBSA02 SPOT								294,289,800,000.00	34,440,000	34,440,000	
Total For MBSA02								294,289,800,000.00	34,440,000	34,440,000	
MBSA0 On 09/06/2015 Spot Bond			100.00000		0.00000	101.76445		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 MBSA03 SPOT									0.00	0	0
Total For MBSA03									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	103.25963			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	101.38584			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				100.00000	0.00000	101.44603			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			7.79500	104.89220	7.79500	104.87016			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			8.51500	104.34603	8.51500	104.32200			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			9.28000	105.45331	9.28000	105.42689			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				100.00000	0.00000	101.56229			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				100.00000	0.00000	101.61698			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			9.32500	105.74082	9.32500	105.71375			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			7.33500	100.52187	7.33500	100.50188		36,234,900,000,000.00	4,940,000,000	2,470,000,000	
Total MGL01 SPOT								16,234,900,000,000.00	4,940,000,000	2,470,000,000	
Total For MGL01								16,234,900,000,000.00	4,940,000,000	2,470,000,000	
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.27884			0.00	0	0
Total MIIL01 SPOT									0.00	0	0
Total For MIIL01									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.72000	102.59133	8.72000	102.56728			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 MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	99.90354				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			9.15500	106.12176	9.15500	104.00195			7,324,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT									7,324,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02									7,324,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.23118			0.00	0	0	
Total MMIG03 SPOT									0.00	0	0	
Total For MMIG03									0.00	0	0	
MMS01 On 10/12/2016 Spot Bond			100.00000	21.12467	100.00000	21.07350			0.00	0	0	
Total MMS01U SPOT									0.00	0	0	
Total For MMS01U									0.00	0	0	
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.38418			0.00	0	0	
Total MQB01 SPOT									0.00	0	0	
Total For MQB01									0.00	0	0	
MQB02 On 31/05/2017 Spot Bond			8.42000	102.50847	8.42000	102.48525			2,357,600,000,000.00	280,000,000	140,000,000	
Total MQB02 SPOT									2,357,600,000,000.00	280,000,000	140,000,000	
Total For MQB02									2,357,600,000,000.00	280,000,000	140,000,000	
MTN03 On 13/07/2015 Spot Bond			7.28500	102.19165	7.28500	102.17174			0.00	0	10,000,000,000	
Total MTN03 SPOT									0.00	0	10,000,000,000	
Total For MTN03									0.00	0	10,000,000,000	
MTN04 On 13/07/2017 Spot Bond			8.41000	105.20978	8.41000	105.18584			26,407,400,000,000.00	3,140,000,000	1,040,000,000	
Total MTN04 SPOT									26,407,400,000,000.00	3,140,000,000	1,040,000,000	
Total For MTN04									26,407,400,000,000.00	3,140,000,000	1,040,000,000	
N4A211 On 14/08/2020 Spot Bond			100.89771	6.83507	100.89771	6.81782			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	6.92405	100.61875	6.90661			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
N4A50£ On 14/08/2020 Spot Bond				100.00000	0.00000	96.10213			0.00	0	0
Total N4A502 SPOT									0.00	0	0
Total For N4A502									0.00	0	0
N4B50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.53439			0.00	0	0
Total N4B508 SPOT									0.00	0	0
Total For N4B508									0.00	0	0
N4C50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.57983			0.00	0	0
Total N4C508 SPOT									0.00	0	0
Total For N4C508									0.00	0	0
N4D68L On 14/08/2020 Spot Bond			100.00000	0.98694	100.00000	0.98447			0.00	0	0
Total N4D68U SPOT									0.00	0	0
Total For N4D68U									0.00	0	0
N4E68L On 14/08/2020 Spot Bond			100.00000	0.98694	100.00000	0.98447			0.00	0	0
Total N4E68U SPOT									0.00	0	0
Total For N4E68U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.74000	99.93449	8.74000	99.91088		2,846,618,000,000.00		325,700,000	325,700,000
Total NAM01 SPOT								2,846,618,000,000.00		325,700,000	325,700,000
Total For NAM01								2,846,618,000,000.00		325,700,000	325,700,000
NBK10A On 25/07/2016 Spot Bond			7.66500	99.92012	7.66500	99.89936			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.84500	102.89441	8.84500	102.86981			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 NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12/On 19/03/2021 Spot Bond			8.60500	108.11263	8.60500	108.08747				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			9.07500	108.67554	9.07500	108.64890				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.34361				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			8.96500	103.49143	8.96500	103.47713				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.36977				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			9.20500	98.62565	9.20500	98.58043				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.45285				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			9.93000	97.69321	9.93000	97.66706				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.05609				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.36815				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.38978				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.41742				0.00	1,000,000,000	1,000,000,000

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 NBK19B SPOT										0.00	1,000,000,000	1,000,000,000
Total For NBK19B										0.00	1,000,000,000	1,000,000,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.48168				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.58510				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				100.00000	0.00000	100.57248				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				100.00000	0.00000	100.58762				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				100.00000	0.00000	100.57820				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.62905				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.15500	101.59940	7.15500	101.57967		11,036,587,500,000.00		1,542,500,000	10,777,700,000	
Total NBK2A SPOT								11,036,587,500,000.00		1,542,500,000	10,777,700,000	
Total For NBK2A								11,036,587,500,000.00		1,542,500,000	10,777,700,000	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	100.58853				0.00	1,000,000,000	500,000,000
Total NBK2B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK2B										0.00	1,000,000,000	500,000,000
NBK3A On 09/09/2019 Spot Bond			8.54500	110.54714	8.54500	110.52201		24,892,439,500,000.00		2,913,100,000	3,093,100,000	
Total NBK3A SPOT								24,892,439,500,000.00		2,913,100,000	3,093,100,000	
Total For NBK3A								24,892,439,500,000.00		2,913,100,000	3,093,100,000	
NBK4 On 28/10/2024 Spot Bond			10.50500	38.22477	10.50500	38.21432				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK6A On 19/04/2015 Spot Bond			7.08500	104.09240	7.08500	104.07235		13,178,100,000,000.00		1,860,000,000	930,000,000	
Total NBK6A SPOT								13,178,100,000,000.00		1,860,000,000	930,000,000	
Total For NBK6A								13,178,100,000,000.00		1,860,000,000	930,000,000	
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.18538				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 NBK6B SPOT										0.00	0	0
Total For NBK6B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.18862				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			7.57500	106.15024	7.57500	106.12843			155,905,620,000,000.00	20,581,600,000	7,487,200,000	
Total NBK9A SPOT									155,905,620,000,000.00	20,581,600,000	7,487,200,000	
Total For NBK9A									155,905,620,000,000.00	20,581,600,000	7,487,200,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.59871			0.00	0	0	
Total NBK9B SPOT									0.00	0	0	
Total For NBK9B									0.00	0	0	
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.73711			0.00	0	0	
Total NCLN54 SPOT									0.00	0	0	
Total For NCLN54									0.00	0	0	
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	101.44133			0.00	0	0	
Total NCLN55 SPOT									0.00	0	0	
Total For NCLN55									0.00	0	0	
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	101.26277			0.00	0	0	
Total NCLN56 SPOT									0.00	0	0	
Total For NCLN56									0.00	0	0	
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.21930			0.00	0	0	
Total NCLN58 SPOT									0.00	0	0	
Total For NCLN58									0.00	0	0	
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	95.14005			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				100.00000	0.00000	100.20771			0.00	0	0	
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				100.00000	0.00000	100.96521			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				100.00000	0.00000	100.90733			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 NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6: On 27/05/2016 Spot Bond				100.00000	0.00000	91.55428				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7: On 03/07/2015 Spot Bond				100.00000	0.00000	101.34364				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	100.53248				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				100.00000	0.00000	99.84247				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				100.00000	0.00000	99.85112				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				100.00000	0.00000	102.04887				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				100.00000	0.00000	99.85640				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				100.00000	0.00000	99.84597				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				100.00000	0.00000	99.84608				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				100.00000	0.00000	100.82575				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	99.82260				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			9.67500	105.72992	9.67500	105.61017				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 NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	99.82369				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			9.71000	104.50508	9.71000	104.55017				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				100.00000	0.00000	99.82260				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				100.00000	0.00000	99.84051				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				100.00000	0.00000	99.84052				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				100.00000	0.00000	99.82085				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				100.00000	0.00000	99.81866				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				100.00000	0.00000	100.18479				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.87500	101.19561	7.87500	101.17403				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				100.00000	0.00000	101.09951				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				100.00000	0.00000	98.92249				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.72500	107.54753	9.72500	108.99426				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 NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	103.28597				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				100.00000	0.00000	101.37644				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				100.00000	0.00000	101.35176				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.18720				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	121.77618	9.44500	121.74513				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
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.44465				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	107.34000	10.00000	107.31200				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			2.24000	169.30656	2.24000	169.30604				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			2.62000	95.52981	2.62000	137.95966				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	184.73436	3.45000	184.72534				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.37500	105.36793	8.37500	105.34405				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 NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.00500	106.43500	9.00500	106.40837				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				100.00000	0.00000	100.34869				0.00	0	170,000,000
Total NQ1A11 SPOT										0.00	0	170,000,000
Total For NQ1A11										0.00	0	170,000,000
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.38305				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.33031				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				100.00000	0.00000	100.34183				0.00	220,000,000	360,000,000
Total NQ1A17 SPOT										0.00	220,000,000	360,000,000
Total For NQ1A17										0.00	220,000,000	360,000,000
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.33494				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.20500	106.41653	9.20500	107.99994				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.34190				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.34873				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				100.00000	0.00000	100.34414				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.40500	106.39826	9.40500	106.37048				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 NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.35801			0.00	0	0
Total NQ1C14 SPOT									0.00	0	0
Total For NQ1C14									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.35332			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				100.00000	0.00000	100.35563			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.44029			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				100.00000	0.00000	100.41244			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.36251			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			8.27000	115.95238	8.27000	115.92657		8,270,000,000,000.00	1,000,000,000	500,000,000	
Total NRA018 SPOT								8,270,000,000,000.00	1,000,000,000	500,000,000	
Total For NRA018								8,270,000,000,000.00	1,000,000,000	500,000,000	
NRA02: On 31/10/2022 Spot Bond			9.05500	121.81022	9.05500	121.78042		12,314,800,000,000.00	1,360,000,000	680,000,000	
Total NRA022 SPOT								12,314,800,000,000.00	1,360,000,000	680,000,000	
Total For NRA022								12,314,800,000,000.00	1,360,000,000	680,000,000	
NRA02: On 31/05/2023 Spot Bond			2.13500	173.24927	2.13500	173.24922		35,868,000,000,000.00	16,800,000,000	8,400,000,000	
Total NRA023 SPOT								15,868,000,000,000.00	16,800,000,000	8,400,000,000	
Total For NRA023								15,868,000,000,000.00	16,800,000,000	8,400,000,000	
NRA02: On 30/11/2028 Spot Bond			9.83000	121.44784	9.83000	121.41583		22,019,200,000,000.00	2,240,000,000	3,020,000,000	
Total NRA028 SPOT								22,019,200,000,000.00	2,240,000,000	3,020,000,000	
Total For NRA028								22,019,200,000,000.00	2,240,000,000	3,020,000,000	
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.34401		0.00	0	0	
Total NTC12 SPOT								0.00	0	0	
Total For NTC12								0.00	0	0	
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.18367		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 NTC15 SPOT									0.00	0	0
Total For NTC15									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	99.80807			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.08539			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				100.00000	0.00000	100.27477			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.31606			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	100.29543			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.43488	100.00000	16.39372			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	61.87136	100.00000	61.71815			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			7.17500	104.38858	7.17500	104.36837		101,331,090,000,000.00	14,122,800,000	7,067,900,000	
Total OML01 SPOT								11,331,090,000,000.00	14,122,800,000	7,067,900,000	
Total For OML01								11,331,090,000,000.00	14,122,800,000	7,067,900,000	
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.26137			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2024 Spot Bond			9.52500	100.99794	9.52500	101.65235			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OTCA2 On 31/07/2016 Spot Bond			100.00000	36.31565	100.00000	36.22472			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	97.91000			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 PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.49622				0.00	0	0
Total PMM10 SPOT										0.00	0	0
Total For PMM10										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	107.34000	10.00000	107.31200				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	102.52598				0.00	0	0
Total PMM15 SPOT										0.00	0	0
Total For PMM15										0.00	0	0
PMM16 On 02/09/2015 Spot Bond				100.00000	0.00000	100.19795				0.00	0	0
Total PMM16 SPOT										0.00	0	0
Total For PMM16										0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	100.11740				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.63028				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				100.00000	0.00000	101.64185				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				100.00000	0.00000	100.99022				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			9.25500	104.11785	9.25500	104.74870				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	100.87225				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				100.00000	0.00000	100.89610				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				100.00000	0.00000	100.90683				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				100.00000	0.00000	100.93068				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				100.00000	0.00000	101.03313				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				100.00000	0.00000	101.05694				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				100.00000	0.00000	100.93045				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			7.75000	44.07540	7.75000	44.06619				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			6.18500	103.51295	6.18500	103.49553		921,837,450,000,000.00	795,770,000,000	586,289,600,000		
Total R158 SPOT								1,837,450,000,000.00	795,770,000,000	586,289,600,000		
Total For R158								1,837,450,000,000.00	795,770,000,000	586,289,600,000		
R158P On 15/09/2015 Spot Bond			6.36500	96.88211	6.36500	96.86535				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			6.46500	109.86670	6.46500	109.84739		257,278,608,436,000.00	349,153,690,400	187,018,594,900		
Total R159 SPOT								57,278,608,436,000.00	349,153,690,400	187,018,594,900		
Total For R159								57,278,608,436,000.00	349,153,690,400	187,018,594,900		
R159P On 15/09/2016 Spot Bond			6.29500	91.09094	6.29500	91.07534				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			7.96000	121.52153	7.93000	121.75160		273,658,648,216,000.00	1,933,876,714,600	1,828,431,390,600		
Total R186 SPOT								3,658,648,216,000.00	933,876,714,600	328,431,390,600		
Total For R186								3,658,648,216,000.00	933,876,714,600	328,431,390,600		
R187P On 21/12/2026 Spot Bond			7.67000	41.22050	7.67000	41.21198				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			7.59000	38.61011	7.59000	38.60221				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			1.73000	285.46443	1.73000	285.46748			31,531,497,962,000.00	18,226,299,400	18,355,846,800
Total R197 SPOT									11,531,497,962,000.00	18,226,299,400	18,355,846,800
Total For R197									11,531,497,962,000.00	18,226,299,400	18,355,846,800
R202 On 07/12/2033 Spot Bond			1.70500	236.04048	1.77000	233.85081			272,370,151,086,000.00	159,747,889,200	177,846,444,600
Total R202 SPOT									2,370,151,086,000.00	159,747,889,200	177,846,444,600
Total For R202									2,370,151,086,000.00	159,747,889,200	177,846,444,600
R2023 On 28/02/2023 Spot Bond			7.72000	100.44502	7.67500	100.68922			408,828,956,064,000.00	830,159,191,200	524,717,354,500
Total R2023 SPOT									18,828,956,064,000.00	830,159,191,200	524,717,354,500
Total For R2023									18,828,956,064,000.00	830,159,191,200	524,717,354,500
R203 On 15/09/2017 Spot Bond			6.93500	102.93260	6.86000	103.08655			666,558,298,271,500.00	2,835,841,138,900	1,911,529,331,500
Total R203 SPOT									6,558,298,271,500.00	835,841,138,900	911,529,331,500
Total For R203									6,558,298,271,500.00	835,841,138,900	911,529,331,500
R2030 On 31/01/2030 Spot Bond			8.31000	98.27152	8.31000	98.24942			106,888,580,784,000.00	1,456,905,966,400	535,232,160,600
Total R2030 SPOT									16,888,580,784,000.00	456,905,966,400	535,232,160,600
Total For R2030									16,888,580,784,000.00	456,905,966,400	535,232,160,600
R2032 On 31/03/2032 Spot Bond			8.44500	101.96393	8.44500	101.94076			093,658,984,422,000.00	721,570,039,600	095,174,123,800
Total R2032 SPOT									13,658,984,422,000.00	721,570,039,600	095,174,123,800
Total For R2032									13,658,984,422,000.00	721,570,039,600	095,174,123,800
R2037 On 31/01/2037 Spot Bond			8.51500	100.79948	8.51500	100.77627			933,743,117,069,000.00	579,417,864,600	338,592,297,800
Total R2037 SPOT									33,743,117,069,000.00	579,417,864,600	338,592,297,800
Total For R2037									33,743,117,069,000.00	579,417,864,600	338,592,297,800
R204 On 21/12/2018 Spot Bond			7.17500	104.47111	7.09500	104.71641			168,683,369,660,000.00	1,835,356,567,200	1,330,868,199,100
Total R204 SPOT									18,683,369,660,000.00	835,356,567,200	330,868,199,100
Total For R204									18,683,369,660,000.00	835,356,567,200	330,868,199,100
R2044 On 31/01/2044 Spot Bond			8.56000	102.99753	8.56000	102.97367			074,950,713,552,000.00	359,223,214,200	178,904,687,500
Total R2044 SPOT									4,950,713,552,000.00	359,223,214,200	178,904,687,500
Total For R2044									4,950,713,552,000.00	359,223,214,200	178,904,687,500
R2048 On 28/02/2048 Spot Bond			8.55500	102.43844	8.55500	102.41512			385,540,035,699,000.00	278,847,461,800	1,584,849,783,500
Total R2048 SPOT									15,540,035,699,000.00	278,847,461,800	584,849,783,500
Total For R2048									15,540,035,699,000.00	278,847,461,800	584,849,783,500
R207 On 15/01/2020 Spot Bond			7.38000	100.60607	7.32500	100.80631			467,743,363,886,000.00	1,011,889,344,700	462,382,475,300
Total R207 SPOT									17,743,363,886,000.00	011,889,344,700	462,382,475,300
Total For R207									17,743,363,886,000.00	011,889,344,700	462,382,475,300
R208 On 31/03/2021 Spot Bond			7.50500	99.41784	7.45500	99.63245			374,536,976,761,000.00	2,181,817,052,200	1,087,452,120,900

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 R208 SPOT									'4,536,976,761,000.00	181,817,052,200	087,452,120,900
Total For R208									'4,536,976,761,000.00	181,817,052,200	087,452,120,900
R209 On 31/03/2036 Spot Bond			8.48000	81.09100	8.47000	81.15360			399,012,276,416,000.00	1,108,374,089,200	694,511,843,100
Total R209 SPOT									19,012,276,416,000.00	108,374,089,200	694,511,843,100
Total For R209									19,012,276,416,000.00	108,374,089,200	694,511,843,100
R210 On 31/03/2028 Spot Bond			1.75000	175.13155	1.75000	175.13334			12,878,765,200,000.00	7,359,294,400	47,111,197,200
Total R210 SPOT									12,878,765,200,000.00	7,359,294,400	47,111,197,200
Total For R210									12,878,765,200,000.00	7,359,294,400	47,111,197,200
R211 On 31/01/2017 Spot Bond			1.50000	130.20583	1.50000	130.20801			88,852,705,500,000.00	59,235,137,000	30,029,276,500
Total R211 SPOT									18,852,705,500,000.00	59,235,137,000	30,029,276,500
Total For R211									18,852,705,500,000.00	59,235,137,000	30,029,276,500
R212 On 31/01/2022 Spot Bond			1.72000	136.07653	1.72000	136.07801			603,642,533,608,000.00	350,954,961,400	153,555,380,700
Total R212 SPOT									13,642,533,608,000.00	350,954,961,400	153,555,380,700
Total For R212									13,642,533,608,000.00	350,954,961,400	153,555,380,700
R213 On 28/02/2031 Spot Bond			8.38000	88.21562	8.36000	88.35538			216,186,745,292,000.00	1,219,115,363,400	633,549,134,900
Total R213 SPOT									16,186,745,292,000.00	219,115,363,400	633,549,134,900
Total For R213									16,186,745,292,000.00	219,115,363,400	633,549,134,900
R214 On 28/02/2041 Spot Bond			8.51000	79.31929	8.51000	79.30132			913,992,344,778,000.00	929,963,847,800	844,620,929,000
Total R214 SPOT									13,992,344,778,000.00	929,963,847,800	844,620,929,000
Total For R214									13,992,344,778,000.00	929,963,847,800	844,620,929,000
R227C On 15/03/2015 Spot Bond			6.52500	99.96426	6.52500	99.94640			0.00	0	0
Total R227C SPOT									0.00	0	0
Total For R227C									0.00	0	0
R228C On 15/09/2015 Spot Bond			6.36500	96.88211	6.36500	96.86535			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			6.28500	93.96718	6.28500	93.95112			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			6.29500	91.09094	6.29500	91.07534			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R327C On 21/06/2015 Spot Bond			6.43500	98.26753	6.43500	98.25051			0.00	0	0
Total R327C SPOT									0.00	0	0
Total For R327C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.30500	95.30458	6.30500	95.28833			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			6.28500	92.41477	6.28500	92.39906				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			6.34500	89.50667	6.34500	89.49131				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			6.83500	85.82329	6.83500	85.80745				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			6.88500	82.87596	6.88500	82.86055				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			7.10000	79.57473	7.10000	79.55947				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			7.08000	76.90272	7.08000	76.88802				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			7.06000	74.33480	7.06000	74.32063				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			7.05000	71.83337	7.05000	71.81970				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			7.28500	68.56207	7.28500	68.54859				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			7.26500	66.22623	7.26500	66.21324				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			7.37500	63.48078	7.37500	63.46815				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			7.34500	61.34331	7.34500	61.33116				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			7.31500	59.29498	7.31500	59.28328				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			7.28500	57.33166	7.28500	57.32039				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			7.24500	55.49370	7.24500	55.48285				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			7.20500	53.73544	7.20500	53.72499				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			7.87000	48.87395	7.87000	48.86359				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			7.83000	47.20082	7.83000	47.19086				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			7.79000	45.60255	7.79000	45.59298				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			7.75000	44.07540	7.75000	44.06619				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			7.71000	42.61583	7.71000	42.60697				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			7.67000	41.22050	7.67000	41.21198				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			7.63000	39.88626	7.63000	39.87805				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			7.59000	38.61011	7.59000	38.60221				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				100.00000	0.00000	103.34103				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	100.70576				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	103.83390				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				100.00000	0.00000	102.59360				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				100.00000	0.00000	100.04375				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	21.68746	100.00000	21.63315				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	15.11803	100.00000	15.08059				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	24.21318	100.00000	24.15323				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	59.70184	100.00000	59.55235				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	27.63880	100.00000	27.57185				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	20.85875	100.00000	20.80496				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	8.11275	100.00000	8.08757				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	12.84919	100.00000	12.81606				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	10.98686	100.00000	10.95853				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	9.17261	100.00000	9.14895				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.53195				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.01928				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				100.00000	0.00000	100.08417				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				100.00000	0.00000	100.27832				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				100.00000	0.00000	100.29230				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.45317				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	102.05440				0.00	0	0
Total RDFC17 SPOT										0.00	0	0
Total For RDFC17										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.29297				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	100.24778				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 RDFC19 SPOT										0.00	0	0
Total For RDFC19										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	15.95721	100.00000	15.91856				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	11.19399	100.00000	11.16687				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	9.27435	100.00000	9.25189				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	8.56988	100.00000	8.54912				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.61420				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.20276				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				100.00000	0.00000	100.75723				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.01213				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				100.00000	0.00000	101.20347				0.00	0	4,830,000,000
Total RES27 SPOT										0.00	0	4,830,000,000
Total For RES27										0.00	0	4,830,000,000
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.21130				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				100.00000	0.00000	100.01428				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				100.00000	0.00000	100.72537				0.00	0	200,000,000

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 RES31 SPOT										0.00	0	200,000,000
Total For RES31										0.00	0	200,000,000
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.08092				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				100.00000	0.00000	86.86548				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				100.00000	0.00000	83.00344				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				100.00000	0.00000	89.12159				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				100.00000	0.00000	87.98972				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				100.00000	0.00000	102.23418				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	83.88253				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				100.00000	0.00000	92.96318				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	103.17560	12.35000	103.14145				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	14.63985	100.00000	14.60319				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				100.00000	0.00000	100.22961				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 RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	101.74658				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	5.67563	100.00000	5.66173				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	24.63885	100.00000	24.57784				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	56.74321	100.00000	56.60112				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	14.36949	100.00000	14.35188				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	30.31099	100.00000	30.23508				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	105.11062				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				100.00000	0.00000	78.67801				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.75500	109.55313	8.75500	109.52735		14,057,903,500,000.00		1,605,700,000	1,017,100,000	
Total RW21 SPOT								14,057,903,500,000.00		1,605,700,000	1,017,100,000	
Total For RW21								14,057,903,500,000.00		1,605,700,000	1,017,100,000	
RW23 On 10/12/2023 Spot Bond			8.92500	105.90388	8.92500	105.87847			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			9.59000	90.01626	9.59000	107.50506			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				100.00000	0.00000	97.38851				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 SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.66500	108.17121	7.66500	108.14873			17,629,500,000,000.00	2,300,000,000	1,150,000,000
Total SBK12 SPOT									17,629,500,000,000.00	2,300,000,000	1,150,000,000
Total For SBK12									17,629,500,000,000.00	2,300,000,000	1,150,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.34000	10.00000	107.31200			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				100.00000	0.00000	100.28941			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			8.91000	104.45774	8.91000	104.43272			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.93800			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.10286			0.00	4,000,000,000	2,000,000,000
Total SBK16 SPOT									0.00	4,000,000,000	2,000,000,000
Total For SBK16									0.00	4,000,000,000	2,000,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	102.56867			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				100.00000	0.00000	101.05106			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.03302			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				100.00000	0.00000	100.26246			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				100.00000	0.00000	101.11490			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			7.08500	103.37031	7.08500	103.35052			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 SBK7 SPOT									0.00	0	0
Total For SBK7									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.59500	103.02472	8.59500	103.00091			40,740,300,000,000.00	4,740,000,000	2,370,000,000
Total SBK9 SPOT									10,740,300,000,000.00	4,740,000,000	2,370,000,000
Total For SBK9									10,740,300,000,000.00	4,740,000,000	2,370,000,000
SBN27 On 15/09/2015 Spot Bond			7.67500	102.76210	7.67500	102.74072			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			7.96000	102.61971	7.96000	102.59758			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			7.43500	102.88231	7.43500	102.86156			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			8.26000	99.93312	8.26000	99.91078			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			7.58000	102.80965	7.58000	102.78852			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			7.82500	102.68711	7.82500	102.66533			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	99.92418			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				100.00000	0.00000	101.44461			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			7.91000	102.00951	7.91000	101.98764			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.39940			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	99.78449			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 SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	103.88298			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.92500	108.14550	8.92500	108.11956			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.83000	104.72066	9.83000	104.69291			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				100.00000	0.00000	100.55302			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.43848			0.00	0	1,500,000,000
Total SBS22 SPOT									0.00	0	1,500,000,000
Total For SBS22									0.00	0	1,500,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.53401			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.55970			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			8.67500	103.32241	8.67500	103.29818		10,377,902,500,000.00	1,196,300,000	681,200,000	
Total SBS25 SPOT								10,377,902,500,000.00	1,196,300,000	681,200,000	
Total For SBS25								10,377,902,500,000.00	1,196,300,000	681,200,000	
SBS26 On 28/02/2017 Spot Bond			100.00000	20.33679	100.00000	20.29128		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			9.21500	106.06873	9.21500	106.04234		47,918,000,000,000.00	5,200,000,000	2,600,000,000	
Total SBS27 SPOT								17,918,000,000,000.00	5,200,000,000	2,600,000,000	
Total For SBS27								17,918,000,000,000.00	5,200,000,000	2,600,000,000	
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.07617		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			8.72500	102.02721	8.72500	102.00327		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 SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.84000	91.43870	9.84000	91.41445			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				100.00000	0.00000	99.46479			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			9.58000	103.87745	9.58000	103.85074			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				100.00000	0.00000	99.87137			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				100.00000	0.00000	99.86758			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			9.73000	102.09968	9.73000	102.07289		29,190,000,000,000.00	3,000,000,000	1,500,000,000	
Total SBS34 SPOT								29,190,000,000,000.00	3,000,000,000	1,500,000,000	
Total For SBS34								29,190,000,000,000.00	3,000,000,000	1,500,000,000	
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.85032			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.87310			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.72500	98.00170	8.72500	97.97858			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			9.85000	96.32803	9.85000	96.30245			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.41000	95.89211	10.41000	95.86523			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.15500	100.03001	9.15500	100.00528		13,591,513,000,000.00	1,484,600,000	765,600,000	

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 SBS4 SPOT									13,591,513,000,000.00	1,484,600,000	765,600,000
Total For SBS4									13,591,513,000,000.00	1,484,600,000	765,600,000
SBS9 On 07/07/2016 Spot Bond			7.46500	106.91348	7.46500	106.89183			4,926,900,000,000.00	660,000,000	330,000,000
Total SBS9 SPOT									4,926,900,000,000.00	660,000,000	330,000,000
Total For SBS9									4,926,900,000,000.00	660,000,000	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.34000	126.28352	2.34000	273.32105			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			2.14500	100.93498	2.14500	128.67490			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	18.90079	100.00000	18.85292			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
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	101.16255			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	26.08473	100.00000	26.02014			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				165.24997	0.00000	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			2.77000	113.40544	2.77000	127.21132			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 SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.86967	6.50000	102.85160			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				100.00000	0.00000	101.05431			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.57783			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.98474			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			8.89000	101.47076	8.89000	101.44651		5,176,647,000,000.00	582,300,000	297,900,000	
Total SHS05 SPOT								5,176,647,000,000.00	582,300,000	297,900,000	
Total For SHS05								5,176,647,000,000.00	582,300,000	297,900,000	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.72926		0.00	0	42,000,000	
Total SHS06 SPOT								0.00	0	42,000,000	
Total For SHS06								0.00	0	42,000,000	
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.46628		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				100.00000	0.00000	99.76824		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	22.16079	100.00000	22.10530		0.00	0	0	
Total SHS11U SPOT								0.00	0	0	
Total For SHS11U								0.00	0	0	
SHS11L On 25/11/2020 Spot Bond			10.00000	107.34000	10.00000	107.31200		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				100.00000	0.00000	99.99983		0.00	0	0	
Total SHS12 SPOT								0.00	0	0	
Total For SHS12								0.00	0	0	
SHS13L On 21/05/2015 Spot Bond			100.00000	86.00768	100.00000	85.80996		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 SHS13U SPOT									0.00	0	0
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	99.97350			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	39.36693	100.00000	39.26944			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	35.14785	100.00000	35.06082			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	28.36146	100.00000	28.29199			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			9.20000	102.17623	9.20000	102.15125			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				100.00000	0.00000	101.18229			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	101.61570			0.00	0	0
Total SHS21 SPOT									0.00	0	0
Total For SHS21									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.38108			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.71500	103.23804	7.71500	103.21645		33,020,200,000,000.00	4,280,000,000	2,190,000,000	
Total SLI2 SPOT								33,020,200,000,000.00	4,280,000,000	2,190,000,000	
Total For SLI2								33,020,200,000,000.00	4,280,000,000	2,190,000,000	
SLI3 On 15/08/2023 Spot Bond			8.69500	100.64298	8.69500	100.60443		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			8.26000	99.93312	8.26000	99.91078		54,350,800,000,000.00	6,580,000,000	3,290,000,000	
Total SNT01 SPOT								54,350,800,000,000.00	6,580,000,000	3,290,000,000	
Total For SNT01								54,350,800,000,000.00	6,580,000,000	3,290,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.35612		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 SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.47938			0.00	0	0
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.79971			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				100.00000	0.00000	100.33599			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				100.00000	0.00000	100.34504			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				100.00000	0.00000	100.21522			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			7.96000	103.97698	7.96000	103.95468			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.09124			0.00	0	0
Total SSA02 SPOT									0.00	0	0
Total For SSA02									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.36273			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				100.00000	0.00000	101.16122			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.00500	99.46994	9.00500	99.44588		8,143,221,500,000.00	904,300,000	507,600,000	
Total SSA06 SPOT								8,143,221,500,000.00	904,300,000	507,600,000	
Total For SSA06								8,143,221,500,000.00	904,300,000	507,600,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.22331			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				100.00000	0.00000	101.66659			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 SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN002 On 25/04/2017 Spot Bond				100.00000	0.00000	100.99576				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN003 On 31/03/2021 Spot Bond			8.83500	93.42360	8.83500	93.40141				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			8.83500	93.42360	8.83500	93.40141				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN005 On 15/01/2020 Spot Bond			8.57500	95.96296	8.57500	95.94071				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN007 On 18/06/2017 Spot Bond				100.00000	0.00000	99.87689				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008 On 15/09/2017 Spot Bond			7.74000	101.09694	7.74000	101.07574				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009 On 31/01/2025 Spot Bond			2.51000	109.53674	2.51000	109.95328				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2018 Spot Bond			8.25500	100.96937	8.25500	100.94693				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 26/08/2018 Spot Bond				100.00000	0.00000	100.28997				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			9.78000	107.30459	9.78000	107.27645				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				100.00000	0.00000	100.19850				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			9.98000	76.68935	9.98000	76.66905				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 SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	101.08571				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				100.00000	0.00000	101.11996				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				100.00000	0.00000	101.63627				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				100.00000	0.00000	101.25057				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				100.00000	0.00000	99.61566				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				100.00000	0.00000	100.33748				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 20/12/2019 Spot Bond				100.00000	0.00000	99.83724				0.00	0	0
Total SSN032 SPOT										0.00	0	0
Total For SSN032										0.00	0	0
SY1207 On 10/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1207 SPOT										0.00	0	0
Total For SY1207										0.00	0	0
SY1211 On 17/03/2015 Spot Bond				100.00000	0.00000	99.91371				0.00	0	0
Total SY1211 SPOT										0.00	0	0
Total For SY1211										0.00	0	0
SY1211 On 21/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1218 SPOT										0.00	0	0
Total For SY1218										0.00	0	0
SY1221 On 29/04/2015 Spot Bond				100.00000	0.00000	99.15979				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 SY1220 SPOT									0.00	0	0
Total For SY1220									0.00	0	0
SY1221 On 29/04/2015 Spot Bond				100.00000	0.00000	99.16211			0.00	0	0
Total SY1221 SPOT									0.00	0	0
Total For SY1221									0.00	0	0
SY1222 On 05/05/2015 Spot Bond				100.00000	0.00000	99.05386			0.00	0	0
Total SY1222 SPOT									0.00	0	0
Total For SY1222									0.00	0	0
SY1224 On 14/05/2015 Spot Bond				100.00000	0.00000	98.89578			0.00	0	0
Total SY1224 SPOT									0.00	0	0
Total For SY1224									0.00	0	0
SY1225 On 18/05/2015 Spot Bond				100.00000	0.00000	98.84917			0.00	0	0
Total SY1225 SPOT									0.00	0	0
Total For SY1225									0.00	0	0
SY1226 On 19/05/2015 Spot Bond				100.00000	0.00000	98.81120			0.00	0	0
Total SY1226 SPOT									0.00	0	0
Total For SY1226									0.00	0	0
SY1227 On 18/03/2015 Spot Bond				100.00000	0.00000	99.89674			0.00	0	0
Total SY1227 SPOT									0.00	0	0
Total For SY1227									0.00	0	0
SY1228 On 22/05/2015 Spot Bond				100.00000	0.00000	98.76057			0.00	0	0
Total SY1228 SPOT									0.00	0	0
Total For SY1228									0.00	0	0
SY1229 On 29/05/2015 Spot Bond				100.00000	0.00000	98.63239			0.00	0	0
Total SY1229 SPOT									0.00	0	0
Total For SY1229									0.00	0	0
SY1230 On 09/06/2015 Spot Bond				100.00000	0.00000	98.44404			0.00	0	0
Total SY1230 SPOT									0.00	0	0
Total For SY1230									0.00	0	0
SY1231 On 10/06/2015 Spot Bond			100.00000	80.39648	100.00000	80.21978		020,000,000,000,000.00	10,200,000,000	10,200,000,000	
Total SY1231 SPOT								20,000,000,000,000.00	10,200,000,000	10,200,000,000	
Total For SY1231								20,000,000,000,000.00	10,200,000,000	10,200,000,000	
SZ18 On 30/09/2015 Spot Bond			6.64500	102.50148	6.64500	102.48308		3,721,200,000,000.00	560,000,000	280,000,000	
Total SZ18 SPOT								3,721,200,000,000.00	560,000,000	280,000,000	
Total For SZ18								3,721,200,000,000.00	560,000,000	280,000,000	
SZ25 On 30/09/2025 Spot Bond			8.54000	107.20369	8.54000	107.17906		0.00	0	1,239,290,500	

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 SZ25 SPOT										0.00	0	1,239,290,500
Total For SZ25										0.00	0	1,239,290,500
TF108L On 22/02/2016 Spot Bond			100.00000	56.73463	100.00000	56.59256				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				100.00000	0.00000	101.00516				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				100.00000	0.00000	100.73372				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				100.00000	0.00000	100.19953				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	99.86037				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				100.00000	0.00000	99.85282				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	100.37432				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS132 On 29/07/2015 Spot Bond				100.00000	0.00000	98.25131				0.00	0	0
Total TFS132 SPOT										0.00	0	0
Total For TFS132										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.79156				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.82965				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.71500	102.30745	7.71500	102.28606				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.05621				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 TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.08426				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.83000	101.15231	7.83000	101.13086				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond				100.00000	0.00000	101.04079				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	101.07585				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	101.12947				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	101.04079				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	101.07585				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	84.75746	7.16000	101.03528				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	101.14450				0.00	0	500,000,000
Total TH10B1 SPOT										0.00	0	500,000,000
Total For TH10B1										0.00	0	500,000,000
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.13890				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.27321				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.25504				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 TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.80217				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				100.00000	0.00000	101.73975				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				100.00000	0.00000	101.03939				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				100.00000	0.00000	101.08426				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.28280	8.73000	101.25889				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				100.00000	0.00000	100.75998				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				100.00000	0.00000	101.07585				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			8.56500	97.42987	8.56500	100.13803				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				100.00000	0.00000	100.58020				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				100.00000	0.00000	101.09567				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				100.00000	0.00000	101.14730				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				100.00000	0.00000	101.13190				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 TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.14656				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.27041				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.26482				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.23697				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.70504				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.71060				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.70929				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH11D3 On 21/08/2048 Spot Bond				100.00000	0.00000	100.33826				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.34957				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			8.92500	101.19720	8.92500	101.35537				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.34279				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.35862				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 TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			8.83500	99.39750	8.83500	99.37376				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.62224				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.65524				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			8.94500	94.97668	8.94500	98.37826				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.37894				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	100.37894				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.69230				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.41499				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.41499				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.75804				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.56033				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/02/2048 Spot Bond				100.00000	0.00000	100.56033				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 TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.02306				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH9A1: On 18/07/2016 Spot Bond				100.00000	0.00000	101.09709				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	6.60474	101.06155	6.58823				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
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				100.00000	0.00000	101.32436				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				100.00000	0.00000	101.07589				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				100.00000	0.00000	101.53680				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.07589				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 THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.00000	0.00000	101.09002				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				100.00000	0.00000	101.09709				0.00	980,000,000	980,000,000
Total THE9A7 SPOT										0.00	980,000,000	980,000,000
Total For THE9A7										0.00	980,000,000	980,000,000
THE9A:On 18/07/2016 Spot Bond				100.00000	0.00000	101.06740				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				100.00000	0.00000	101.09002				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				100.00000	0.00000	101.16776				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				100.00000	0.00000	101.16776				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B:On 18/07/2016 Spot Bond				100.00000	0.00000	101.16776				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				100.00000	0.00000	101.28076				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				100.00000	0.00000	101.30900				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				100.00000	0.00000	101.27370				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				100.00000	0.00000	101.83737				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				100.00000	0.00000	101.87253				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 THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.85847			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL15 On 29/04/2015 Spot Bond			6.73500	105.03905	6.73500	105.01984		8,108,940,000,000.00	1,204,000,000	616,200,000	
Total TL15 SPOT								8,108,940,000,000.00	1,204,000,000	616,200,000	
Total For TL15								8,108,940,000,000.00	1,204,000,000	616,200,000	
TL20 On 22/02/2020 Spot Bond			9.27500	87.75602	9.27500	87.70337		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	107.34000	10.00000	107.31200		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			7.82000	106.40887	7.82000	106.38633		472,289,682,000,000.00	60,395,100,000	30,257,200,000	
Total TN17 SPOT								472,289,682,000,000.00	60,395,100,000	30,257,200,000	
Total For TN17								472,289,682,000,000.00	60,395,100,000	30,257,200,000	
TN20 On 17/09/2020 Spot Bond			9.10500	105.82816	9.10500	105.80213		408,977,479,500,000.00	44,917,900,000	20,491,650,000	
Total TN20 SPOT								408,977,479,500,000.00	44,917,900,000	20,491,650,000	
Total For TN20								408,977,479,500,000.00	44,917,900,000	20,491,650,000	
TN20U On 14/04/2020 Spot Bond			100.00000	1.06498	100.00000	1.06235		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.38000	112.05049	9.38000	112.02212		251,384,000,000,000.00	26,800,000,000	11,200,000,000	
Total TN23 SPOT								251,384,000,000,000.00	26,800,000,000	11,200,000,000	
Total For TN23								251,384,000,000,000.00	26,800,000,000	11,200,000,000	
TN25 On 19/08/2025 Spot Bond			9.63000	99.72126	9.63000	99.69536		346,294,800,000,000.00	35,960,000,000	17,730,000,000	
Total TN25 SPOT								346,294,800,000,000.00	35,960,000,000	17,730,000,000	
Total For TN25								346,294,800,000,000.00	35,960,000,000	17,730,000,000	
TN27 On 14/11/2027 Spot Bond			9.68000	97.27637	9.68000	97.25097		216,593,872,000,000.00	22,375,400,000	10,354,800,000	
Total TN27 SPOT								216,593,872,000,000.00	22,375,400,000	10,354,800,000	
Total For TN27								216,593,872,000,000.00	22,375,400,000	10,354,800,000	
TN30 On 09/10/2030 Spot Bond			10.01000	108.28065	10.01000	108.25160		90,090,000,000,000.00	9,000,000,000	11,000,000,000	
Total TN30 SPOT								90,090,000,000,000.00	9,000,000,000	11,000,000,000	
Total For TN30								90,090,000,000,000.00	9,000,000,000	11,000,000,000	
TN40 On 09/10/2040 Spot Bond			10.42000	107.49149	10.42000	107.46150		52,100,000,000,000.00	5,000,000,000	12,500,000,000	

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 TN40 SPOT										2,100,000,000,000.00	5,000,000,000	12,500,000,000
Total For TN40										2,100,000,000,000.00	5,000,000,000	12,500,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.03603				0.00	2,000,000,000	1,000,000,000
Total TNF16 SPOT										0.00	2,000,000,000	1,000,000,000
Total For TNF16										0.00	2,000,000,000	1,000,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.38083				0.00	143,132,800	143,132,800
Total TNF18 SPOT										0.00	143,132,800	143,132,800
Total For TNF18										0.00	143,132,800	143,132,800
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.50128				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				100.00000	0.00000	100.51367				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	100.51489				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	100.57578				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.70200				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				100.00000	0.00000	100.51430				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.31639				0.00	0	0
Total TPDA01 SPOT										0.00	0	0
Total For TPDA01										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.34000	10.00000	107.31200				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				100.00000	0.00000	101.33657				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				100.00000	0.00000	101.36356				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 TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				100.00000	0.00000	101.13059				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				100.00000	0.00000	101.20375				0.00	0	1,100,000,000
Total TPDA05 SPOT										0.00	0	1,100,000,000
Total For TPDA05										0.00	0	1,100,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	100.34862	10.00000	100.32176				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	100.33993	9.75000	100.31374				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	10.34136	100.00000	10.31470				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.91942				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	99.91450				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.91176				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.91122				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.89590				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.86202				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	12.63320	100.00000	12.60157				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 TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	99.87172				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	99.61726				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	99.36562				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	98.61965				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	98.36062				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	97.78434				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	97.56807				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	97.28682				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	96.99276				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	96.72085				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	99.80698				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				100.00000	0.00000	98.66475				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 TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP177 On 29/10/2015 Spot Bond				100.00000	0.00000	95.66219				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP178 On 26/11/2015 Spot Bond				100.00000	0.00000	95.20236				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP179 On 10/12/2015 Spot Bond				100.00000	0.00000	94.84883				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP180 On 21/01/2016 Spot Bond				100.00000	0.00000	94.20508				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP181 On 30/04/2015 Spot Bond				100.00000	0.00000	99.18917				0.00	0	0
Total TSP182 SPOT										0.00	0	0
Total For TSP182										0.00	0	0
TSP182 On 04/02/2016 Spot Bond				100.00000	0.00000	93.99620				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP183 On 18/02/2016 Spot Bond				100.00000	0.00000	93.61362				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				100.00000	0.00000	93.27085				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	13.61166	100.00000	13.57759				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC06 On 09/04/2015 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
Total TWC067 SPOT										0.00	0	0
Total For TWC067										0.00	0	0
TWC07 On 19/03/2015 Spot Bond			100.00000	98.38275	100.00000	98.11828				0.00	0	0
Total TWC078 SPOT										0.00	0	0
Total For TWC078										0.00	0	0
TWC07 On 13/04/2015 Spot Bond				100.00000	0.00000	101.04664				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 TWC079 SPOT										0.00	0	0
Total For TWC079										0.00	0	0
TWC08 On 15/04/2015 Spot Bond				100.00000	0.00000	101.01897				0.00	0	0
Total TWC080 SPOT										0.00	0	0
Total For TWC080										0.00	0	0
TWC08 On 17/04/2015 Spot Bond				100.00000	0.00000	100.92959				0.00	0	0
Total TWC081 SPOT										0.00	0	0
Total For TWC081										0.00	0	0
TWC08 On 20/04/2015 Spot Bond				100.00000	0.00000	100.89151				0.00	0	0
Total TWC082 SPOT										0.00	0	0
Total For TWC082										0.00	0	0
TWC08 On 28/07/2015 Spot Bond				100.00000	0.00000	100.70795				0.00	0	0
Total TWC083 SPOT										0.00	0	0
Total For TWC083										0.00	0	0
TWC08 On 25/05/2015 Spot Bond				100.00000	0.00000	100.54132				0.00	0	0
Total TWC084 SPOT										0.00	0	0
Total For TWC084										0.00	0	0
TWC08 On 27/05/2015 Spot Bond				100.00000	0.00000	100.51644				0.00	0	0
Total TWC085 SPOT										0.00	0	0
Total For TWC085										0.00	0	0
TWC08 On 24/03/2015 Spot Bond				100.00000	0.00000	100.27980				0.00	0	0
Total TWC086 SPOT										0.00	0	0
Total For TWC086										0.00	0	0
TWC08 On 02/06/2015 Spot Bond				100.00000	0.00000	100.25123				0.00	0	0
Total TWC087 SPOT										0.00	0	0
Total For TWC087										0.00	0	0
TWCJ1 On 15/04/2015 Spot Bond				100.00000	0.00000	101.14390				0.00	0	0
Total TWCJ16 SPOT										0.00	0	0
Total For TWCJ16										0.00	0	0
TWCJ1 On 02/06/2015 Spot Bond				100.00000	0.00000	100.27808				0.00	0	0
Total TWCJ17 SPOT										0.00	0	0
Total For TWCJ17										0.00	0	0
TWCM On 15/04/2015 Spot Bond				100.00000	0.00000	101.02678				0.00	0	0
Total TWCM16 SPOT										0.00	0	0
Total For TWCM16										0.00	0	0
TWCM On 02/06/2015 Spot Bond				100.00000	0.00000	100.25507				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 TWCM17 SPOT										0.00	0	0
Total For TWCM17										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.85500	108.72813	8.85500	108.70253				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
UTR04: On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.46294	100.00000	7.44783				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.29068	100.00000	7.27593				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	101.36797				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKC06 On 29/07/2015 Spot Bond				100.00000	0.00000	100.88114				0.00	0	0
Total VKC06 SPOT										0.00	0	0
Total For VKC06										0.00	0	0
VKC07L On 04/09/2015 Spot Bond			100.00000	67.59259	100.00000	67.46765				0.00	0	0
Total VKC07U SPOT										0.00	0	0
Total For VKC07U										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.63826				0.00	0	0
Total VKE01 SPOT										0.00	0	0
Total For VKE01										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.65827				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				100.00000	0.00000	100.65918				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				100.00000	0.00000	101.49811				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 VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.53803			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.00696	100.00000	6.99277			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	6.83470	100.00000	6.82087			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00020	100.00000	0.00020			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			6.85500	110.00820	6.85500	109.98771		137,100,000,000,000.00	20,000,000,000	10,000,000,000	
Total WS04 SPOT								137,100,000,000,000.00	20,000,000,000	10,000,000,000	
Total For WS04								137,100,000,000,000.00	20,000,000,000	10,000,000,000	
WS05 On 01/08/2018 Spot Bond			1.99000	234.61189	1.99000	234.61267		995,000,000,000.00	500,000,000	500,000,000	
Total WS05 SPOT								995,000,000,000.00	500,000,000	500,000,000	
Total For WS05								995,000,000,000.00	500,000,000	500,000,000	
WSP1 On 28/05/2015 Spot Bond			6.50500	103.10350	6.50500	103.08537		0.00	0	0	
Total WSP1 SPOT								0.00	0	0	
Total For WSP1								0.00	0	0	
WSP2 On 28/05/2017 Spot Bond			7.36000	105.88018	7.36000	105.85904		70,656,000,000,000.00	9,600,000,000	4,700,000,000	
Total WSP2 SPOT								70,656,000,000,000.00	9,600,000,000	4,700,000,000	
Total For WSP2								70,656,000,000,000.00	9,600,000,000	4,700,000,000	
WSP3 On 28/05/2019 Spot Bond			7.65000	107.37190	7.65000	107.34964		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			7.95000	106.99783	7.95000	106.97479		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			7.99500	107.43388	7.99500	107.41061		43,173,000,000,000.00	5,400,000,000	2,700,000,000	
Total WSP5 SPOT								43,173,000,000,000.00	5,400,000,000	2,700,000,000	
Total For WSP5								43,173,000,000,000.00	5,400,000,000	2,700,000,000	
Z014 On 30/06/2015 Spot Bond			6.13500	98.20087	6.13500	98.18466		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 Z014 SPOT										0.00	0	0
Total For Z014										0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.06500	96.46908	6.06500	96.45325				0.00	0	0
Total Z020 SPOT										0.00	0	0
Total For Z020										0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.13500	98.18466	6.13500	98.16846				0.00	0	0
Total Z071 SPOT										0.00	0	0
Total For Z071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.04000	73.00801	7.04000	72.99406				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	65.72529	100.00000	65.60060				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	34.78922	100.00000	34.72322				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										1.86e+017	23,270,057,960,698	268,170,410,100
Total for SPOT :										1.86e+017	270,057,960,698	268,170,410,100
Total Futures										1.86e+017	270,057,961,508	268,170,813,324
Total Options										0.00	0	39,328
Grand Total:										1.86e+017	270,057,961,508	268,170,852,652