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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/03/2015

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			122.21786	122.21786	122.23853	122.23853			0.00	0	0
EL28	On	06/08/2015			124.21016	124.21016	124.23230	124.23230			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	07/05/2015	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015	125.00	Put			2,761.47000	2.76147	2,782,140		0.00	0	0
EL28	On	07/05/2015	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015	125.01	Put			2,771.47000	2.77147	2,792,140		0.00	0	0
EL28	On	07/05/2015	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015	124.99	Put			2,751.47000	2.75147	2,772,140		0.00	0	0
EL28	On	06/08/2015	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	06/08/2015	124.99	Put			757.70000	0.75770	779,840		0.00	0	0
EL28	On	06/08/2015	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	06/08/2015	125.00	Put			767.70000	0.76770	789,840		0.00	0	0
EL28	On	06/08/2015	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	06/08/2015	125.01	Put			777.70000	0.77770	799,840		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			9.46157	84.23523	9.34025	85.15382			0.00	0	6,576
ES33	On	06/08/2015	Bond Future			9.54271	85.60121	9.41748	86.53543			0.00	0	0
ES33	On	05/11/2015	Bond Future			9.61760	83.23563	9.48857	84.18506			0.00	0	0
Total ES33 Future												0.00	0	6,576
ES33	On	07/05/2015	Bond Future	9.74	Call			2,970.04000	2.97004	2,051,450		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			3,042.28000	3.04228	2,123,690		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			3,114.43000	3.11443	2,195,840		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			1,282.90000	1.28290	348,680		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			1,356.35000	1.35635	422,130		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			1,429.70000	1.42970	495,480		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			3,669.09000	3.66909	4,618,520		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			3,827.65000	3.82765	4,777,080		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			3,748.32000	3.74832	4,697,750		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			118.93992	118.93992	118.96123	118.96123			0.00	0	16
I2025	On	06/08/2015	Bond Future			119.71289	119.71289	119.73566	119.73566			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			2,028.77000	2.02877	2,050,080		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			2,038.77000	2.03877	2,060,080		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			2,048.77000	2.04877	2,070,080		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			1,264.34000	1.26434	1,287,110		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			1,274.34000	1.27434	1,297,110		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			1,254.34000	1.25434	1,277,110		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			127.94780	127.94780	127.50913	127.50913			2,558,956.00	20	2,447
I2038	On	06/08/2015			128.72193	128.72193	128.27730	128.27730			0.00	0	0
Total I2038 Future											2,558,956.00	20	2,447
I2038	On	07/05/2015	126.99	Call			519.13000	0.51913	957,800		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			509.13000	0.50913	947,800		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			499.13000	0.49913	937,800		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			267.30000	0.26730	711,930		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			287.30000	0.28730	731,930		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			277.30000	0.27730	721,930		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											2,558,956.00	20	2,447
I2046	On	07/05/2015			126.04538	126.04538	126.34979	126.34979			0.00	0	5,889
I2046	On	06/08/2015			128.09973	128.09973	128.41018	128.41018			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			660.21000	0.66021	964,620		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			640.21000	0.64021	944,620		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			650.21000	0.65021	954,620		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			579.82000	0.57982	890,270		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			589.82000	0.58982	900,270		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			599.82000	0.59982	910,270		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,889
I2050	On	07/05/2015			134.62390	134.62390	134.97721	134.97721			0.00	0	2,753
I2050	On	06/08/2015			135.35870	135.35870	135.71906	135.71906			0.00	0	0
Total I2050 Future											0.00	0	2,753
I2050	On	07/05/2015	134.99	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
I2050	On	07/05/2015	Bond Future	134.99	Put			12.79000	0.01279	366,100		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			22.79000	0.02279	376,100		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			32.79000	0.03279	386,100		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			1,270.94000	1.27094	1,631,300		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			1,280.94000	1.28094	1,641,300		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			1,290.94000	1.29094	1,651,300		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			8.01919	122.59715	7.89715	123.62718		8.11	59,337,020.60	484	37,538
R186	On	06/08/2015	Bond Future			8.07420	119.28785	7.94751	120.33546		8.24	0.00	0	640
R186	On	05/11/2015	Bond Future			8.11894	121.27111	7.98765	122.33577		8.00	0.00	0	0
R186	On	04/02/2016	Bond Future			8.15077	118.13516	8.01456	119.21920		8.06	0.00	0	5,592
Total R186 Future												59,337,020.60	484	43,770
R186	On	07/05/2015	Bond Future	8.10	Call			2,566.13000	2.56613	1,908,620	8.17	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,469.16000	3.46916	2,698,970	8.27	0.00	0	0
R186	On	07/05/2015	Bond Future	7.45	Put			4,207.23000	4.20723	5,093,940	7.92	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.80	Call			1,178.53000	1.17853	783,600	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Put			2,007.25000	2.00725	2,642,350	8.04	0.00	0	300
R186	On	07/05/2015	Bond Future	8.00	Call			2,033.90000	2.03390	1,461,450	8.11	0.00	0	0
R186	On	07/05/2015	Bond Future	8.00	Put			1,165.03000	1.16503	1,622,610	8.11	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.05	Put			1,004.20000	1.00420	1,418,490	8.14	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.10	Put			860.73000	0.86073	1,233,250	8.17	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.24	Call			3,405.46000	3.40546	2,642,090	8.26	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			542.45000	0.54245	809,110	8.26	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Call			404.58000	0.40458	233,470	7.94	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Put			3,842.40000	3.84240	4,701,320	7.94	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.40	Put			4,586.25000	4.58625	5,497,630	7.90	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.45	Call			327.09000	0.32709	183,770	7.92	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			524.06000	0.52406	783,900	8.27	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,533.16000	3.53316	2,756,240	8.28	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			506.05000	0.50605	759,160	8.28	0.00	0	0
R186	On	07/05/2015	Bond Future	8.05	Call			2,292.35000	2.29235	1,676,610	8.14	0.00	0	0
R186	On	07/05/2015	Bond Future	7.30	Call			161.85000	0.16185	83,470	7.87	0.00	0	0
R186	On	07/05/2015	Bond Future	7.30	Put			5,381.98000	5.38198	6,333,630	7.87	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Call			261.63000	0.26163	142,980	7.90	0.00	0	0

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	8.01	Put			2,255.59000	2.25559	2,760,390	8.25	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			1,757.50000	1.75750	1,358,610	8.15	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			3,416.19000	3.41619	4,064,910	8.15	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			371.91000	0.37191	502,220	8.66	0.00	0	5,350
R186	On	06/08/2015	Bond Future	7.99	Call			2,685.56000	2.68556	2,153,810	8.24	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,332.79000	2.33279	2,848,650	8.24	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			2,729.38000	2.72938	2,192,100	8.24	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,293.80000	2.29380	2,804,130	8.24	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			2,773.91000	2.77391	2,231,100	8.25	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			7,947.86000	7.94786	7,030,560	8.66	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			8,559.62000	8.55962	7,670,580	8.34	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			677.87000	0.67787	853,490	8.34	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			4,247.06000	4.24706	3,613,770	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,212.22000	2.21222	2,643,590	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			4,295.34000	4.29534	3,657,840	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,180.85000	2.18085	2,608,010	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			4,344.26000	4.34426	3,702,580	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,150.19000	2.15019	2,573,170	8.00	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			1,838.44000	1.83844	1,500,490	7.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			6,142.68000	6.14268	6,888,770	7.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			1,865.68000	1.86568	1,524,090	7.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			6,085.90000	6.08590	6,828,350	7.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			1,892.77000	1.89277	1,547,550	7.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			6,029.05000	6.02905	6,767,870	7.81	0.00	0	0
Total R186 Option												0.00	0	34,624
Total For R186												59,337,020.60	484	78,394
R197	On	07/05/2015	Bond Future			288.08429	288.08429	288.13614	288.13614			0.00	0	1,044
R197	On	06/08/2015	Bond Future			286.72773	286.72773	286.78310	286.78310			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			5,873.86000	5.87386	5,925,710		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			5,853.86000	5.85386	5,905,710		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			5,863.86000	5.86386	5,915,710		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			1,226.90000	1.22690	1,282,270		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			1,206.90000	1.20690	1,262,270		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			1,216.90000	1.21690	1,272,270		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/08/2015	Bond Future	288.01	Call			0.00000	0.00000	0,000		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			238.37697	238.37697	238.42004	238.42004			32,657,644.89	137	51,055
R202	On	06/08/2015	Bond Future			239.04784	239.04784	239.09354	239.09354			0.00	0	0
Total R202 Future												32,657,644.89	137	51,055
R202	On	07/05/2015	Bond Future	238.51	Put			89.96000	0.08996	133,030		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			69.96000	0.06996	113,030		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			79.96000	0.07996	123,030		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			916.46000	0.91646	962,160		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			896.46000	0.89646	942,160		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			906.46000	0.90646	952,160		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												32,657,644.89	137	51,055
R2023	On	07/05/2015	Bond Future			7.81475	101.14666	7.68715	101.88359		6.40	0.00	0	14,434
R2023	On	06/08/2015	Bond Future			7.87133	102.78692	7.73784	103.53659		6.23	0.00	0	0
Total R2023 Future												0.00	0	14,434
R2023	On	07/05/2015	Bond Future	8.16	Put			201.65000	0.20165	328,960	6.60	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,803.27000	2.80327	2,201,830	6.59	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			218.43000	0.21843	353,920	6.59	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,850.86000	2.85086	2,245,290	6.60	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			209.90000	0.20990	341,260	6.60	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,898.70000	2.89870	2,289,080	6.60	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,492.17000	3.49217	2,936,830	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			599.52000	0.59952	793,850	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			7,249.98000	7.24998	6,536,270	6.62	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			74.98000	0.07498	110,940	6.62	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,409.34000	3.40934	2,860,330	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			625.54000	0.62554	826,200	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,450.67000	3.45067	2,898,470	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			612.42000	0.61242	809,890	6.42	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	15,345

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			7.05490	103.82424	6.91660	104.12367		2.07	0.00	0	7,710
R203	On	06/08/2015	Bond Future			7.12266	105.50794	6.96574	105.81304		1.93	0.00	0	0
R203	On	05/11/2015	Bond Future			7.16794	103.09424	6.98853	103.40407		1.78	0.00	0	0
Total R203 Future												0.00	0	7,710
R203	On	07/05/2015	Bond Future	7.24	Call			799.90000	0.79990	576,010	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			101.44000	0.10144	176,980	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			817.20000	0.81720	590,990	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			97.24000	0.09724	170,460	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			834.63000	0.83463	606,140	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			93.18000	0.09318	164,120	2.12	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			319.36000	0.31936	219,170	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			760.32000	0.76032	965,230	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			326.78000	0.32678	224,870	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			748.15000	0.74815	951,340	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			334.31000	0.33431	230,670	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			736.10000	0.73610	937,560	1.90	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			70.70000	0.07070	43,010	1.66	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			1,817.91000	1.81791	2,100,050	1.66	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			72.57000	0.07257	44,240	1.66	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,802.09000	1.80209	2,083,590	1.66	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			74.64000	0.07464	45,620	1.66	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,786.47000	1.78647	2,067,280	1.66	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			8.38978	98.95146	8.26816	99.95281			0.00	0	5,805
R2030	On	06/08/2015	Bond Future			8.44886	96.54779	8.32322	97.56612			0.00	0	0
Total R2030 Future												0.00	0	5,805
R2030	On	07/05/2015	Bond Future	8.74	Call			3,805.36000	3.80536	2,804,010		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			3,883.73000	3.88373	2,882,380		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			3,962.00000	3.96200	2,960,650		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	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			4,754.89000	4.75489	5,773,220		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			4,929.63000	4.92963	5,947,960		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			4,842.21000	4.84221	5,860,540		0.00	0	0
Total R2030 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 R2030									0.00	0	5,805
R2032 On 07/05/2015 Bond Future			8.51831	98.55189	8.40191	99.57421			0.00	0	18
R2032 On 06/08/2015 Bond Future			8.57510	100.15030	8.45507	101.19000			0.00	0	0
R2032 On 05/11/2015 Bond Future			8.62406	97.65888	8.50050	98.71555			0.00	0	0
Total R2032 Future									0.00	0	18
R2032 On 07/05/2015 Bond Future	8.49	Call			775.11000	0.77511	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Put			0.00000	0.00000	247,210		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Call			862.54000	0.86254	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Put			0.00000	0.00000	159,780		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Call			949.85000	0.94985	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Put			0.00000	0.00000	72,470		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Call			304.23000	0.30423	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Put			0.00000	0.00000	735,470		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Call			391.07000	0.39107	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			0.00000	0.00000	648,630		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			477.80000	0.47780	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			0.00000	0.00000	561,900		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			4,363.65000	4.36365	5,420,320		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			4,547.49000	4.54749	5,604,160		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			4,455.51000	4.45551	5,512,180		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			8.59248	101.44629	8.47103	102.63536			0.00	0	32,861
R2037 On 06/08/2015 Bond Future			8.64860	98.83258	8.52354	100.04165			0.00	0	1,954
R2037 On 05/11/2015 Bond Future			8.69322	100.47618	8.56479	101.70507			0.00	0	0
Total R2037 Future									0.00	0	34,815
R2037 On 07/05/2015 Bond Future	8.99	Call			4,930.35000	4.93035	3,741,280		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			5,021.58000	5.02158	3,832,510		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			5,112.68000	5.11268	3,923,610		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			2,078.30000	2.07830	869,230		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			2,172.67000	2.17267	963,600		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	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
R2037	On	06/08/2015	Bond Future	8.76	Call			2,266.90000	2.26690	1,057,830		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			5,592.35000	5.59235	6,821,240		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			5,802.94000	5.80294	7,031,830		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			5,697.56000	5.69756	6,926,450		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			7.30387	105.28300	7.17358	105.69663		3.11	0.00	0	14,509
R204	On	06/08/2015	Bond Future			7.37404	102.95424	7.23222	103.37539		3.12	0.00	0	100
R204	On	05/11/2015	Bond Future			7.42402	104.66575	7.26953	105.09358		2.96	0.00	0	0
Total R204 Future												0.00	0	14,609
R204	On	07/05/2015	Bond Future	7.49	Call			1,168.39000	1.16839	862,480	3.18	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			167.40000	0.16740	275,120	3.18	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,193.25000	1.19325	884,200	3.18	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			160.82000	0.16082	265,400	3.18	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,218.20000	1.21820	906,030	3.18	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			154.35000	0.15435	255,810	3.18	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,483.73000	3.48373	3,089,080	3.33	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			50.11000	0.05011	76,610	3.33	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			1,790.08000	1.79008	1,478,590	3.22	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			292.00000	0.29200	401,660	3.22	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,812.74000	1.81274	1,499,390	3.22	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			285.43000	0.28543	393,230	3.22	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,835.51000	1.83551	1,520,320	3.22	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			278.98000	0.27898	384,940	3.22	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			139.95000	0.13995	94,750	2.80	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			2,991.14000	2.99114	3,373,770	2.80	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			133.08000	0.13308	89,750	2.80	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,041.75000	3.04175	3,426,250	2.80	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			136.31000	0.13631	92,090	2.80	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,016.24000	3.01624	3,399,850	2.80	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			8.62018	103.79112	8.49878	105.10406			0.00	0	9,494
R2044	On	06/08/2015	Bond Future			8.67283	101.09012	8.54796	102.42524			0.00	0	0
R2044	On	05/11/2015	Bond Future			8.71465	102.77132	8.58658	104.12833			0.00	0	0
Total R2044 Future												0.00	0	9,494
R2044	On	07/05/2015	Bond Future	9.00	Call			5,242.68000	5.24268	3,929,740		0.00	0	0

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	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			5,342.64000	5.34264	4,029,700		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			5,142.56000	5.14256	3,829,620		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		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			2,041.19000	2.04119	706,070		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			2,145.59000	2.14559	810,470		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			2,249.81000	2.24981	914,690		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			3,603.13000	3.60313	4,960,140		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			3,830.69000	3.83069	5,187,700		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			3,716.80000	3.71680	5,073,810		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			8.60177	103.32818	8.48548	104.62720			0.00	0	37,576
R2048	On	06/08/2015	Bond Future			8.64940	105.00381	8.52991	106.32481			0.00	0	745
R2048	On	05/11/2015	Bond Future			8.69210	102.31748	8.56955	103.66000			0.00	0	0
Total R2048 Future												0.00	0	38,321
R2048	On	07/05/2015	Bond Future	9.26	Call			8,139.91000	8.13991	6,840,890		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			7,944.11000	7.94411	6,645,090		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			8,042.10000	8.04210	6,743,080		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	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			2,410.30000	2.41030	1,089,300		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	06/08/2015	Bond Future	8.76	Call			2,517.46000	2.51746	1,196,460		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			2,302.94000	2.30294	981,940		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Put			6,790.59000	6.79059	8,133,110		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			6,666.88000	6.66688	8,009,400		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			6,543.42000	6.54342	7,885,940		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	38,321
R207 On 07/05/2015 Bond Future			7.48098	101.43042	7.35712	101.91075		4.11	0.00	0	34,649
R207 On 06/08/2015 Bond Future			7.54989	99.43268	7.41738	99.92158		4.12	0.00	0	100
R207 On 05/11/2015 Bond Future			7.59711	101.08584	7.45562	101.58257		3.95	0.00	0	0
R207 On 04/02/2016 Bond Future			7.62185	99.24696	7.46986	99.75289		3.84	0.00	0	0
Total R207 Future									0.00	0	34,749
R207 On 07/05/2015 Bond Future	7.73	Call			1,614.47000	1.61447	1,241,130	4.18	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			176.91000	0.17691	283,900	4.18	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			3,379.02000	3.37902	2,913,370	4.36	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			15.88000	0.01588	30,560	4.36	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			3,415.47000	3.41547	2,949,130	4.36	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			15.04000	0.01504	29,030	4.36	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			3,451.94000	3.45194	2,984,950	4.36	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			14.23000	0.01423	27,570	4.36	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			1,119.57000	1.11957	875,590	4.11	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			962.00000	0.96200	1,206,920	4.11	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			1,749.92000	1.74992	1,431,540	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			564.70000	0.56470	735,220	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			1,775.07000	1.77507	1,454,220	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			553.38000	0.55338	721,430	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			1,800.15000	1.80015	1,476,840	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			542.02000	0.54202	707,610	4.19	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			1,865.49000	1.86549	1,566,530	4.02	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			870.18000	0.87018	1,067,950	4.02	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			1,887.82000	1.88782	1,586,840	4.02	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			857.73000	0.85773	1,053,480	4.02	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			1,909.95000	1.90995	1,606,970	4.02	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Put			845.10000	0.84510	1,038,850	4.02	0.00	0	0
R207 On 05/11/2015 Bond Future	7.43	Call			1,243.92000	1.24392	1,010,510	3.94	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			1,334.19000	1.33419	1,597,510	3.94	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Call			1,500.87000	1.50087	1,250,510	3.84	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Put			1,400.29000	1.40029	1,655,860	3.84	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Call			1,518.48000	1.51848	1,266,260	3.84	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Put			1,384.56000	1.38456	1,638,270	3.84	0.00	0	0
R207 On 04/02/2016 Bond Future	7.27	Call			1,127.92000	1.12792	920,510	3.79	0.00	0	43
R207 On 04/02/2016 Bond Future	7.27	Put			1,798.00000	1.79800	2,096,520	3.79	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Call			1,483.38000	1.48338	1,234,870	3.84	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Put			1,416.16000	1.41616	1,673,580	3.84	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R207 Option										0.00	0	232
Total For R207										0.00	0	34,981
R208 On 07/05/2015 Bond Future			7.60334	96.77437	7.47512	97.36143		5.20		0.00	0	60,821
R208 On 06/08/2015 Bond Future			7.66305	98.34394	7.52764	98.94127		5.05		0.00	0	100
R208 On 05/11/2015 Bond Future			7.70973	96.57803	7.56688	97.18495		5.01		0.00	0	0
Total R208 Future										0.00	0	60,921
R208 On 07/05/2015 Bond Future	8.00	Call			2,498.49000	2.49849	1,995,390	5.41		0.00	0	0
R208 On 07/05/2015 Bond Future	8.00	Put			122.56000	0.12256	206,520	5.41		0.00	0	0
R208 On 07/05/2015 Bond Future	8.01	Call			2,537.93000	2.53793	2,032,020	5.41		0.00	0	0
R208 On 07/05/2015 Bond Future	8.01	Put			117.43000	0.11743	198,580	5.41		0.00	0	0
R208 On 07/05/2015 Bond Future	7.99	Call			2,459.20000	2.45920	1,958,990	5.41		0.00	0	0
R208 On 07/05/2015 Bond Future	7.99	Put			127.87000	0.12787	214,720	5.41		0.00	0	0
R208 On 06/08/2015 Bond Future	7.99	Call			2,529.16000	2.52916	2,100,450	5.13		0.00	0	0
R208 On 06/08/2015 Bond Future	8.85	Put			56.46000	0.05646	84,670	5.37		0.00	0	198
R208 On 06/08/2015 Bond Future	7.99	Put			508.00000	0.50800	676,620	5.13		0.00	0	0
R208 On 06/08/2015 Bond Future	8.00	Call			2,561.44000	2.56144	2,130,030	5.13		0.00	0	0
R208 On 06/08/2015 Bond Future	8.00	Put			497.13000	0.49713	663,050	5.13		0.00	0	0
R208 On 06/08/2015 Bond Future	8.01	Call			2,593.86000	2.59386	2,159,790	5.13		0.00	0	0
R208 On 06/08/2015 Bond Future	8.01	Put			486.44000	0.48644	649,700	5.13		0.00	0	0
R208 On 06/08/2015 Bond Future	8.85	Call			5,701.89000	5.70189	5,132,770	5.37		0.00	0	0
R208 On 05/11/2015 Bond Future	7.74	Call			1,956.75000	1.95675	1,618,540	5.01		0.00	0	0
R208 On 05/11/2015 Bond Future	7.74	Put			1,221.81000	1.22181	1,490,520	5.01		0.00	0	0
R208 On 05/11/2015 Bond Future	7.75	Call			1,981.38000	1.98138	1,640,580	5.01		0.00	0	0
R208 On 05/11/2015 Bond Future	7.75	Put			1,204.20000	1.20420	1,470,320	5.01		0.00	0	0
R208 On 05/11/2015 Bond Future	7.76	Call			2,006.49000	2.00649	1,663,110	5.01		0.00	0	0
R208 On 05/11/2015 Bond Future	7.76	Put			1,187.09000	1.18709	1,450,630	5.01		0.00	0	0
R208 On 05/11/2015 Bond Future	8.48	Call			4,175.59000	4.17559	3,679,770	5.24		0.00	0	0
R208 On 05/11/2015 Bond Future	8.48	Put			374.75000	0.37475	485,850	5.24		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			8.54363	78.53739	8.42230	79.51835		12.83	78,537,390.00		1,000	19,153
R209 On 06/08/2015 Bond Future			8.59333	79.81114	8.46865	80.80875		12.59	0.00		0	100
R209 On 05/11/2015 Bond Future			8.63597	77.98920	8.50808	79.00303		12.86	0.00		0	0
Total R209 Future									78,537,390.00		1,000	19,253
R209 On 07/05/2015 Bond Future	7.30	Call			9.10000	0.00910	3,640	12.30		0.00	0	0
R209 On 07/05/2015 Bond Future	9.00	Put			264.31000	0.26431	404,190	13.29		0.00	0	0
R209 On 07/05/2015 Bond Future	9.01	Call			4,838.75000	4.83875	3,993,630	13.30		0.00	0	0
R209 On 07/05/2015 Bond Future	9.01	Put			254.91000	0.25491	390,750	13.30		0.00	0	0
R209 On 07/05/2015 Bond Future	7.30	Put			10,032.11000	10.03211	11,007,610	12.30		0.00	0	0
R209 On 07/05/2015 Bond Future	8.30	Call			1,137.75000	1.13775	769,420	12.73		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/05/2015	Bond Future	8.30	Put			2,145.59000	2.14559	2,758,220	12.73	0.00	0	700
R209	On	07/05/2015	Bond Future	8.99	Call			4,708.69000	4.70869	3,871,760	13.28	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			274.08000	0.27408	418,110	13.28	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,773.59000	4.77359	3,932,510	13.29	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,201.51000	5.20151	4,465,160	12.95	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,005.80000	1.00580	1,267,060	12.95	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			10,520.32000	10.52032	9,574,640	13.28	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			136.92000	0.13692	188,850	13.28	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,091.37000	5.09137	4,362,590	12.93	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,044.53000	1.04453	1,313,360	12.93	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,146.34000	5.14634	4,413,760	12.94	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,025.01000	1.02501	1,290,040	12.94	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			5,741.82000	5.74182	6,444,510	12.49	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			1,545.48000	1.54548	1,241,840	12.48	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			5,863.38000	5.86338	6,573,570	12.48	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			1,571.17000	1.57117	1,263,780	12.48	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			5,802.40000	5.80240	6,508,840	12.48	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			1,597.12000	1.59712	1,285,980	12.49	0.00	0	0
Total R209 Option												0.00	0	3,614
Total For R209												78,537,390.00	1,000	22,867
R210	On	07/05/2015	Bond Future			174.67676	174.67676	174.70852	174.70852			0.00	0	829
R210	On	06/08/2015	Bond Future			177.52395	177.52395	177.55778	177.55778			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			2,281.48000	2.28148	2,313,240		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			2,291.48000	2.29148	2,323,240		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			2,301.48000	2.30148	2,333,240		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			1,432.22000	1.43222	1,466,050		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			1,442.22000	1.44222	1,476,050		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			1,452.22000	1.45222	1,486,050		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			131.39683	131.39683	131.42130	131.42130			0.00	0	1,120
R211	On	06/08/2015	Bond Future			131.92035	131.92035	131.94641	131.94641			0.00	0	0
Total R211 Future												0.00	0	1,120

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	135.01	Put			3,588.70000	3.58870	3,613,170		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			3,568.70000	3.56870	3,593,170		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			3,578.70000	3.57870	3,603,170		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			3,063.59000	3.06359	3,089,650		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			3,043.59000	3.04359	3,069,650		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			3,053.59000	3.05359	3,079,650		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			137.62651	137.62651	137.35014	137.35014			0.00	0	1,145
R212	On	06/08/2015	Bond Future			138.09360	138.09360	137.81397	137.81397			0.00	0	0
Total R212 Future												0.00	0	1,145
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Put			3,659.86000	3.65986	3,383,490		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			3,639.86000	3.63986	3,363,490		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			3,649.86000	3.64986	3,373,490		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			3,176.03000	3.17603	2,896,400		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			3,186.03000	3.18603	2,906,400		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			3,196.03000	3.19603	2,916,400		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			8.43566	88.96454	8.31415	89.92856		10.98	0.00	0	16,829
R213	On	06/08/2015	Bond Future			8.48880	90.40724	8.36357	91.38758		10.75	0.00	0	0
R213	On	05/11/2015	Bond Future			8.53646	88.36457	8.40760	89.36092		10.94	0.00	0	0
Total R213 Future												0.00	0	16,829
R213	On	07/05/2015	Bond Future	8.74	Call			3,732.73000	3.73273	2,974,320	11.17	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			418.52000	0.41852	624,130	11.17	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			3,794.14000	3.79414	3,030,290	11.18	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			404.23000	0.40423	604,400	11.18	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			3,855.85000	3.85585	3,086,670	11.19	0.00	0	0

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	07/05/2015	Bond Future	8.76	Put			390.34000	0.39034	585,180	11.19	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			2,998.63000	2.99863	2,455,340	10.75	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			2,008.97000	2.00897	2,446,020	10.75	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			3,042.41000	3.04241	2,494,250	10.75	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			1,975.14000	1.97514	2,407,320	10.75	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			3,086.97000	3.08697	2,533,950	10.76	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			1,942.19000	1.94219	2,369,510	10.76	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			1,147.83000	1.14783	905,270	10.61	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			6,573.94000	6.57394	7,327,730	10.61	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			1,168.81000	1.16881	922,870	10.61	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			6,510.25000	6.51025	7,260,660	10.61	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			1,189.82000	1.18982	940,490	10.61	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			6,446.70000	6.44670	7,193,720	10.61	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			8.56130	79.96458	8.43996	81.01141		13.54	0.00	0	15,271
R214	On	06/08/2015	Bond Future			8.60806	81.26136	8.48347	82.32583		13.30	0.00	0	0
R214	On	05/11/2015	Bond Future			8.64992	79.31993	8.52221	80.40175		13.61	0.00	0	0
R214	On	04/02/2016	Bond Future			8.68484	80.73540	8.55382	81.83685		13.29	0.00	0	4,320
Total R214 Future												0.00	0	19,591
R214	On	07/05/2015	Bond Future	9.14	Put			186.93000	0.18693	292,320	14.17	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			6,001.90000	6.00190	5,057,230	14.18	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			180.05000	0.18005	282,210	14.18	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			6,072.22000	6.07222	5,124,400	14.19	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			173.39000	0.17339	272,400	14.19	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			5,931.67000	5.93167	4,990,230	14.17	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			3,952.54000	3.95254	3,293,370	13.30	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			1,785.79000	1.78579	2,191,090	13.30	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			4,003.87000	4.00387	3,339,780	13.30	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			1,754.61000	1.75461	2,154,990	13.30	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			4,055.88000	4.05588	3,386,910	13.31	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			1,724.24000	1.72424	2,119,740	13.31	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			6,345.56000	6.34556	7,102,950	13.21	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			1,688.96000	1.68896	1,360,530	13.22	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			6,279.30000	6.27930	7,032,690	13.22	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			1,633.92000	1.63392	1,313,490	13.20	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			6,412.05000	6.41205	7,173,440	13.20	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			1,661.41000	1.66141	1,336,980	13.21	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			2,078.33000	2.07833	1,726,170	12.89	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			7,115.57000	7.11557	7,864,860	12.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/02/2016	Bond Future	8.00	Call			2,107.50000	2.10750	1,751,750	12.90	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			7,050.99000	7.05099	7,796,690	12.90	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			2,136.63000	2.13663	1,777,300	12.91	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			6,986.54000	6.98654	7,728,660	12.91	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	19,591
Total for Bond												173,091,011.49	1,641	435,671
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
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/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			488.80400	488.80400	492.62900	492.62900			0.00	0	462
GOVI On 06/08/2015 GOVI			496.64700	496.64700	500.53700	500.53700			0.00	0	29
GOVI On 05/11/2015 GOVI			504.98400	504.98400	508.93700	508.93700			0.00	0	0
Total GOVI Future									0.00	0	491
GOVI On 07/05/2015 GOVI	449.99	Call			426,390.00000	42.63900	388,140,000		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 07/05/2015 GOVI	450.00	Call			426,290.00000	42.62900	388,040,000		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			426,190.00000	42.61900	387,940,000		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 06/08/2015 GOVI	500.01	Call			5,270.00000	0.52700	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			0.00000	0.00000	33,630,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			5,470.00000	0.54700	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			0.00000	0.00000	33,430,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			5,370.00000	0.53700	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			0.00000	0.00000	33,530,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			210,630.00000	21.06300	250,160,000		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			210,730.00000	21.07300	250,260,000		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			210,530.00000	21.05300	250,060,000		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			548.81500	548.81500	555.22600	555.22600			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			454.48100	454.48100	456.66100	456.66100			0.00	0	122
AL37 On 06/08/2015 Index Future			461.77300	461.77300	463.99100	463.99100			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			538.23200	538.23200	542.55900	542.55900			0.00	0	3
AL7T On 06/08/2015 Index Future			546.86800	546.86800	551.26800	551.26800			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			492.61700	492.61700	496.55500	496.55500			0.00	0	577
ALBI On 06/08/2015 Index Future			500.52100	500.52100	504.52600	504.52600			0.00	0	10
ALBI On 05/11/2015 Index Future			508.92200	508.92200	512.99300	512.99300			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			225.69900	225.69900	225.68400	225.68400			0.00	0	1,086
IGOV On 06/08/2015 Index Future			229.33900	229.33900	229.32500	229.32500			0.00	0	100
IGOV On 05/11/2015 Index Future			233.20600	233.20600	233.19100	233.19100			0.00	0	0
Total IGOV Future									0.00	0	1,186
Total For IGOV									0.00	0	1,186
ILBI On 07/05/2015 Index Future			611.01600	611.01600	610.97100	610.97100			0.00	0	0
ILBI On 06/08/2015 Index Future			620.98600	620.98600	620.94300	620.94300			0.00	0	159
Total ILBI Future									0.00	0	159
Total For ILBI									0.00	0	159
Total for Index									0.00	0	2,057
JIBAR f On 18/03/2015 Jibar Future			6.21000	93.79000	6.18000	93.82000			0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.26000	93.74000	6.23000	93.77000			0.00	0	0
JIBAR f On 20/05/2015 Jibar Future			6.34000	93.66000	6.31000	93.69000			0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.39000	93.61000	6.35000	93.65000			0.00	0	5,000
JIBAR f On 15/07/2015 Jibar Future			6.50000	93.50000	6.45000	93.55000			0.00	0	0
JIBAR f On 19/08/2015 Jibar Future			6.46000	93.54000	6.46000	93.54000			0.00	0	0

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	6.54000	93.46000	6.48000	93.52000				0.00	0	0
JIBAR F On 15/12/2015		Jibar Future	6.82000	93.18000	6.72000	93.28000				0.00	0	0
JIBAR F On 16/03/2016		Jibar Future	6.99000	93.01000	6.87000	93.13000				0.00	0	0
JIBAR F On 15/06/2016		Jibar Future	7.19000	92.81000	7.04000	92.96000				0.00	0	0
JIBAR F On 21/09/2016		Jibar Future	7.34000	92.66000	7.19000	92.81000				0.00	0	0
JIBAR F On 21/12/2016		Jibar Future	7.48000	92.52000	7.31000	92.69000				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 :										173,091,011.49	1,641	446,069
AA02 On 28/03/2016		Spot Bond		100.00000	0.00000	101.42699				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	6.73000	103.85098	6.73000	103.83203				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	99.84814				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	8.31500	103.10123	8.31500	103.07802				0.00	0	500,000,000
Total AA05 SPOT										0.00	0	500,000,000
Total For AA05										0.00	0	500,000,000
AA06 On 15/04/2021		Spot Bond		100.00000	0.00000	101.28017				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	8.90500	106.70194	8.90500	106.67641				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	106.38700	10.00000	106.35900				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	100.42089				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	100.49804				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			9.18000	99.94986	9.18000	99.92508			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	10.06592	100.00000	10.04071			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	103.50089	10.84000	103.47071			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	11.45190	100.00000	11.42846			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			6.78000	99.83310	6.78000	103.85708		69,698,400,000,000.00	10,280,000,000	2,570,000,000	
Total AB06 SPOT								9,698,400,000,000.00	10,280,000,000	2,570,000,000	
Total For AB06								9,698,400,000,000.00	10,280,000,000	2,570,000,000	
AB08 On 03/05/2017 Spot Bond			100.00000	0.00000	101.43590			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			8.47000	107.27019	8.47000	107.24562		0.00	0	500,000,000	
Total AB09 SPOT								0.00	0	500,000,000	
Total For AB09								0.00	0	500,000,000	
ABC12: On 25/11/2020 Spot Bond			10.00000	107.48000	10.00000	107.45200		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	125.96670	2.38000	272.55590		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	100.43187			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	100.23797			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	99.99981			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	99.99969			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	99.34637			0.00	0	100,000,000
Total ABFN10 SPOT									0.00	0	100,000,000
Total For ABFN10									0.00	0	100,000,000
ABFN1: On 09/04/2017 Spot Bond				100.00000	0.00000	101.09775			0.00	4,500,000,000	1,500,000,000
Total ABFN11 SPOT									0.00	4,500,000,000	1,500,000,000
Total For ABFN11									0.00	4,500,000,000	1,500,000,000
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.81403			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.12000	173.48113	2.12000	173.48116			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	164.19502	2.76000	164.19223			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	174.94293	2.17000	174.94272			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	186.90730	1.82000	186.90886			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			7.86625	80.47629	7.86625	80.45959			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			7.86625	80.47629	7.86625	80.45959			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	98.05000			0.00	0	0
Total ABN38 SPOT									0.00	0	0
Total For ABN38									0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	99.87825			0.00	0	0
Total ABN39 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 ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	96.71000				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	95.83000				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	95.29000				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	93.83000				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	93.18000				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	101.41985				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	101.28366				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	92.13000				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	91.85000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	91.58000				0.00	0	0
Total ABN54 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 ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.56267				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			7.02000	103.15888	7.02000	103.13971				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	101.31509				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	90.25000				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	89.72000				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			2.68000	94.38831	2.68000	108.31848				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	102.42468	2.49000	161.48168				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			2.30000	118.36952	2.30000	216.87114				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				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	87.92000				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			9.26000	92.00412	9.26000	91.98149				0.00	0	0
Total ABN67 SPOT										0.00	0	0
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

Contract 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 ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	100.38000				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	83.17000				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	102.60148				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	95.98000				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	104.68500				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	108.52432	9.63000	108.49628				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	99.53000				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			9.26500	111.21535	9.26500	111.18768				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			8.61000	94.51435	8.61000	94.49246				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	104.45000				0.00	0	0
Total ABN81 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 ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	113.18000				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			9.36000	110.50584	9.36000	110.47807				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	89.95000				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	100.13008				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	100.94402				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			8.02000	104.89601	8.02000	104.87360				0.00	0	1,502,300,000
Total ABS10 SPOT										0.00	0	1,502,300,000
Total For ABS10										0.00	0	1,502,300,000
ABS11 On 09/04/2021 Spot Bond			8.61500	107.92051	8.61500	107.89551				0.00	0	500,000,000
Total ABS11 SPOT										0.00	0	500,000,000
Total For ABS11										0.00	0	500,000,000
ABS5 On 01/05/2015 Spot Bond			6.89000	103.29208	6.89000	103.27274				0.00	0	0
Total ABS5 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 ABS5									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.70000	100.33112	8.70000	100.30764			0.00	0	3,684,400,000
Total ABS6 SPOT									0.00	0	3,684,400,000
Total For ABS6									0.00	0	3,684,400,000
ABS7 On 11/09/2026 Spot Bond			9.46000	95.60120	9.46000	95.57719			0.00	0	1,460,000,000
Total ABS7 SPOT									0.00	0	1,460,000,000
Total For ABS7									0.00	0	1,460,000,000
ABS9 On 17/03/2016 Spot Bond			7.44000	101.84762	7.44000	101.82741		520,800,000,000.00		70,000,000	70,000,000
Total ABS9 SPOT								520,800,000,000.00		70,000,000	70,000,000
Total For ABS9								520,800,000,000.00		70,000,000	70,000,000
ABS12 On 07/12/2023 Spot Bond			2.19000	218.03660	2.19000	276.25187			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	126.10865	2.04000	128.92161			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	129.28959	2.22000	131.88624			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	0.00638	100.00000	0.00637			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	99.07238	100.00000	98.80748			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			11.18000	101.14260	11.18000	101.11325			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	100.69636			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	6.83796	100.00000	6.82102			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03L On 20/08/2015 Spot Bond				100.00000	0.00000	100.71319			0.00	0	0
Total ACL033 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 ACL033										0.00	0	0
ACL033 On 20/08/2015 Spot Bond				100.00000	0.00000	100.95147				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL036 On 20/03/2016 Spot Bond			100.00000	40.75739	100.00000	40.65646				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	100.67952				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	68.70075	11.00000	68.68111				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04U On 20/06/2016 Spot Bond			100.00000	40.75739	100.00000	40.65646		100,000,000,000,000.00		1,000,000,000	500,000,000	
Total ACL04U SPOT								10,000,000,000,000.00		1,000,000,000	500,000,000	
Total For ACL04U								10,000,000,000,000.00		1,000,000,000	500,000,000	
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	99.93289				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	99.92609				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	99.93593				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	99.93388				0.00	0	0
Total ACL080 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 ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	99.93298				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	101.06515				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	101.06515				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	101.07107				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	101.07107				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	101.05924				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	94.81263				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	107.48000	10.00000	107.45200				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	99.81390				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	99.93514				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	99.93286				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	99.93198				0.00	0	0
Total ACL097 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 ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	99.93364				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	99.93759				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			9.10000	103.24143	9.10000	103.36226				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	101.14956				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	101.77989				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	101.77989				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	88.90734				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	188.49715				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	188.59545				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	99.93585				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	100.91300				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.33322				0.00	0	0
Total ACL137 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 ACL137										0.00	0	0
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	100.91338				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	101.05531				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	101.48905				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	107.48000	10.00000	107.45200				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	100.17560				0.00	4,824,000	1,206,000
Total ACL143 SPOT										0.00	4,824,000	1,206,000
Total For ACL143										0.00	4,824,000	1,206,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.08332				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	99.93562				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	100.93045				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	99.94370				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	99.94507				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	99.94241				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	99.93730				0.00	0	0
Total ACL156 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 ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	99.94014				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	99.94346				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	99.94257				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	99.94490	10.23000	99.91735				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	99.94150				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	99.94305				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL164 On 20/06/2017 Spot Bond				100.00000	0.00000	120.82018				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.25500	104.22431	9.25500	104.19841				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	99.93747				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	117.04857	1.75000	117.18121				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	99.94669				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	99.94231				0.00	0	0
Total ACL172 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 ACL172										0.00	0	0
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	99.93381				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	99.93176				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	99.93586				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	100.10005				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	99.59020				0.00	12,000,000	3,000,000
Total ACL181 SPOT										0.00	12,000,000	3,000,000
Total For ACL181										0.00	12,000,000	3,000,000
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.43907				0.00	1,400,000,000	700,000,000
Total ACL182 SPOT										0.00	1,400,000,000	700,000,000
Total For ACL182										0.00	1,400,000,000	700,000,000
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	99.93660				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	100.87886				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	99.93217				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	99.93884				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	99.93520				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	99.93412				0.00	0	0
Total ACL188 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 ACL188									0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	100.21881			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	100.42123			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	99.93395			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	99.93395			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	99.92519			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	99.93340			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	99.93013			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	101.67218			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	99.92519			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	96.91103			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	99.93258			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	99.92847			0.00	0	0
Total ACL202 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 ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	137.05022				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	138.02457				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	99.93750				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	99.93808				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	100.49376				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	99.93652				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	99.94050				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	99.93381				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	99.93742				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	99.93750				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	99.93661				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.16355				0.00	0	0
Total ADCB01 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 ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.99302				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	101.03006				0.00	0	1,000,000,000
Total ADCB03 SPOT										0.00	0	1,000,000,000
Total For ADCB03										0.00	0	1,000,000,000
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.43301				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	102.20995				0.00	0	0
Total ADCP10 SPOT										0.00	0	0
Total For ADCP10										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	22.49668	100.00000	22.44035				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	12.40487	100.00000	12.37415				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	100.44169				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	101.20054				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	101.31682				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	101.47173				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	101.15722				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A On 18/04/2016 Spot Bond			7.80500	101.45499	7.80500	101.43365				0.00	0	0
Total AHF3A2 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 AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.48156				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	101.71902				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			8.77500	99.42352	8.77500	99.40031				0.00	0	2,945,100,000
Total AIR01 SPOT										0.00	0	2,945,100,000
Total For AIR01										0.00	0	2,945,100,000
AIR02 On 30/04/2023 Spot Bond			9.36000	117.42730	9.36000	117.39780				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			7.13000	103.71717	7.13000	103.69743				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			9.00000	104.30263	9.00000	104.27727				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	15.93889	100.00000	15.90343				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			9.68000	105.50271	9.68000	105.47516				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.74000	165.97998	2.74000	165.97721				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	100.23867				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	100.21351				0.00	0	0
Total ANG012 SPOT										0.00	0	0
Total For ANG012										0.00	0	0
ANG01 On 05/06/2015 Spot Bond			100.00000	82.20721	100.00000	82.02247				0.00	0	0
Total ANG013 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 ANG013										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.68059				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	101.80849				0.00	0	6,280,000,000
Total APF02 SPOT										0.00	0	6,280,000,000
Total For APF02										0.00	0	6,280,000,000
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	99.99441				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	100.41719				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	99.94161				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	99.94014				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	99.91584				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	100.76684				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0

Contract 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 ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	114.26500				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	93.46000				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	100.51331				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	87.64188				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			2.55000	131.54660	2.55000	235.93109				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	109.67952				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	113.91286				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	98.47718				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	106.19232				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	89.01774				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	99.93682				0.00	0	0
Total ASN034 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 ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond				100.00000	0.00000	100.76609				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			2.56500	164.91970	2.56500	208.95077				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	0.00000	100.13490				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN35 On 20/12/2016 Spot Bond			100.00000	31.98797	100.00000	31.91678				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	17.73847	100.00000	17.69454				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	17.82729	100.00000	17.78315				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	17.42760	100.00000	17.38444				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN49 On 19/09/2016 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.01537				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	99.94243				0.00	0	0
Total BAR003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.60340			0.00	0	0
Total BAW10 SPOT									0.00	0	0
Total For BAW10									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.82500	107.42451	8.82500	107.39903			0.00	0	2,400,000,000
Total BAW11 SPOT									0.00	0	2,400,000,000
Total For BAW11									0.00	0	2,400,000,000
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.21715			0.00	0	0
Total BAW12 SPOT									0.00	0	0
Total For BAW12									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.86822			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	101.17162			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	100.34693			0.00	0	1,500,000,000
Total BAW17 SPOT									0.00	0	1,500,000,000
Total For BAW17									0.00	0	1,500,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.48197			0.00	0	100,000,000
Total BAW18 SPOT									0.00	0	100,000,000
Total For BAW18									0.00	0	100,000,000
BAW19 On 05/12/2020 Spot Bond			9.18500	104.31819	9.18500	104.29246		597,025,000,000.00		65,000,000	1,065,000,000
Total BAW19 SPOT								597,025,000,000.00		65,000,000	1,065,000,000
Total For BAW19								597,025,000,000.00		65,000,000	1,065,000,000
BAW2 On 02/10/2015 Spot Bond			7.26000	107.64595	7.26000	107.62486			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	59.70768	100.00000	59.55983			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	104.28848			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			8.62000	107.50825	8.62000	107.48333			0.00	0	0
Total BAW8 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			10.87761	104.29710	10.87761	103.48611				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.91750	102.73975	10.91750	102.53280				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.94102	102.70580	10.94102	102.52246				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				100.00000	0.00000	102.27278				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond			10.96598	102.62748	10.96598	102.50501				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA0 On 31/12/2017 Spot Bond			11.68951	102.71051	11.68951	102.65916				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond				100.00000	0.00000	102.32467				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA1 On 31/12/2015 Spot Bond				100.00000	0.00000	102.32467				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	102.32474				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			11.12761	102.23072	11.12761	102.22235				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			11.06353	103.54916	11.06353	102.60696				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA1 On 30/09/2015 Spot Bond			10.91750	102.73975	10.91750	102.53280				0.00	0	0
Total BAYA14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			10.97455	102.99837	10.97455	102.75253				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.15540	98.67779	10.15540	102.32810				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	102.21060				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	102.19367				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	102.19367				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			9.13087	104.78054	9.13087	103.73209				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			11.39500	101.81986	11.39500	101.72913				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	102.13170				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			11.32000	75.34440	11.32000	99.76668				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	102.01367				0.00	0	0
Total BAYA29 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	95.20071	9.28000	101.95560				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	102.16269				0.00	0	3,300,000,000
Total BAYA31 SPOT										0.00	0	3,300,000,000
Total For BAYA31										0.00	0	3,300,000,000
BAYA32 On 31/03/2018 Spot Bond			11.12500	73.95088	11.12500	99.70426				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	102.10071				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	102.15236				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	102.15236				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89389				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	102.07592				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	102.16880				0.00	0	3,300,000,000
Total BAYA39 SPOT										0.00	0	3,300,000,000
Total For BAYA39										0.00	0	3,300,000,000
BAYA41 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
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	102.16880				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	102.08005				0.00	0	0
Total BAYA43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	102.09659				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	102.16890				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	101.58843				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	101.70257				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			13.87761	104.90624	13.87761	104.10013				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.10809	103.61618	15.10809	103.57703				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			13.98308	103.46711	13.98308	103.19610				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.82289				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	102.82289				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	102.82289				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	102.92591				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	102.46204				0.00	0	0
Total BAYB09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	28.93643	100.00000	28.88153				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	22.62149	100.00000	22.56548				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	20.58810	100.00000	20.53712				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	12.70871	100.00000	12.67723				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	12.73600	100.00000	12.70410				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	15.36542	100.00000	15.32738				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	13.31388	100.00000	13.28091				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	101.06327				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	101.08196				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	101.28412				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	101.35939				0.00	0	2,280,000,000
Total BCJ06 SPOT										0.00	0	2,280,000,000
Total For BCJ06										0.00	0	2,280,000,000
BCP3U On 30/06/2019 Spot Bond			100.00000	9.60175	100.00000	9.57797				0.00	0	0
Total BCP3U 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 BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	9.60175	100.00000	9.57797			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP91U On 23/04/2015 Spot Bond			100.00000	91.02244	100.00000	90.79602		60,000,000,000,000.00	0.00	600,000,000	200,000,000
Total BCP91U SPOT								60,000,000,000,000.00	0.00	600,000,000	200,000,000
Total For BCP91U								60,000,000,000,000.00	0.00	600,000,000	200,000,000
BCP92U On 21/05/2015 Spot Bond			100.00000	85.08159	100.00000	84.88372		0.00	0.00	0	0
Total BCP92U SPOT								0.00	0.00	0	0
Total For BCP92U								0.00	0.00	0	0
BCP93U On 05/06/2015 Spot Bond			100.00000	82.20721	100.00000	82.02247		0.00	0.00	0	0
Total BCP93U SPOT								0.00	0.00	0	0
Total For BCP93U								0.00	0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.09000	103.62644	2.09000	180.18309		0.00	0.00	0	0
Total BD0202 SPOT								0.00	0.00	0	0
Total For BD0202								0.00	0.00	0	0
BD0205 On 28/04/2028 Spot Bond			7.88000	101.72542	7.88000	162.92484		0.00	0.00	0	0
Total BD0205 SPOT								0.00	0.00	0	0
Total For BD0205								0.00	0.00	0	0
BD0206 On 02/03/2028 Spot Bond			7.88000	95.74212	7.88000	163.23275		0.00	0.00	0	0
Total BD0206 SPOT								0.00	0.00	0	0
Total For BD0206								0.00	0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.26500	102.21038	8.26500	102.18765		0.00	0.00	0	0
Total BD0302 SPOT								0.00	0.00	0	0
Total For BD0302								0.00	0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000		0.00	0.00	0	0
Total BD311E SPOT								0.00	0.00	0	0
Total For BD311E								0.00	0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.72500	98.21443	7.72500	101.74818		0.00	0.00	0	0
Total BEER02 SPOT								0.00	0.00	0	0
Total For BEER02								0.00	0.00	0	0
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.90660		0.00	0.00	0	0
Total BG22A1 SPOT								0.00	0.00	0	0
Total For BG22A1								0.00	0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	101.14930		0.00	0.00	0	0
Total BG22A2 SPOT								0.00	0.00	0	0

Contract 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 BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	101.80758				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.24650				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	101.32122				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	101.52997				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	37.64866	100.00000	37.55543				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	100.96747				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	100.98618				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	100.99242				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	101.06723				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	101.16690				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	23.56343	100.00000	23.50508				0.00	0	0
Total BG32DU 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 BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	23.56343	100.00000	23.50508				0.00	0	0
Total BG32YU SPOT										0.00	0	0
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	100.01980				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	100.02020				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.62000	100.39337	8.62000	100.37034				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	100.02141				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	100.02344				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	21.12467	100.00000	21.07350				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	21.12467	100.00000	21.07350				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	100.67479				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			10.85000	103.44098	10.85000	103.45587				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	101.03755				0.00	0	0
Total BGL03 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 BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			10.74000	98.29190	10.74000	98.53754				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	100.83836				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	63.74096	100.00000	63.62003				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	100.33136				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	101.20837				0.00	20,000,000	20,000,000
Total BID05 SPOT										0.00	20,000,000	20,000,000
Total For BID05										0.00	20,000,000	20,000,000
BID06 On 30/06/2019 Spot Bond			8.43500	70.56833	8.43500	103.33640				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	98.06052				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	99.09543				0.00	600,000,000	200,000,000
Total BIDC44 SPOT										0.00	600,000,000	200,000,000
Total For BIDC44										0.00	600,000,000	200,000,000
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.40878				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	100.47108				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	100.39584				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	100.41525				0.00	0	0
Total BLG1C 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 BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.45049				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.59655				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	100.84935				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	0.00000	100.10780				0.00	0	0
Total BNP01 SPOT										0.00	0	0
Total For BNP01										0.00	0	0
BSR11U On 19/06/2015 Spot Bond			100.00000	99.72299	100.00000	99.44752				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	101.20689				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	101.24088				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	100.00000				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	95.85218				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	95.24208				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	85.48009	100.00000	85.28037				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	100.00000				0.00	0	0
Total BTC015 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 BTC015										0.00	0	0
BTC015 On 16/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC016 SPOT										0.00	0	0
Total For BTC016										0.00	0	0
BTC016 On 19/03/2015 Spot Bond				100.00000	0.00000	99.96535				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	99.82539				0.00	400,000,000	400,000,000
Total BTC018 SPOT										0.00	400,000,000	400,000,000
Total For BTC018										0.00	400,000,000	400,000,000
BTC018 On 08/04/2015 Spot Bond				100.00000	0.00000	99.61644				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	99.51237				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	99.47785				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	97.75835				0.00	200,000,000	200,000,000
Total BTC023 SPOT										0.00	200,000,000	200,000,000
Total For BTC023										0.00	200,000,000	200,000,000
BTC023 On 20/04/2015 Spot Bond				100.00000	0.00000	99.40854				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	99.37151				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	99.33627				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	99.12703				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	98.91781				0.00	0	0
Total BTC028 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 BTC028									0.00	0	0
BTC028 On 21/05/2015 Spot Bond				100.00000	0.00000	98.86610			0.00	0	0
Total BTC029 SPOT									0.00	0	0
Total For BTC029									0.00	0	0
BTC030 On 26/05/2015 Spot Bond			100.00000	84.10138	100.00000	83.90805		290,000,000,000,000.00	12,900,000,000	12,900,000,000	
Total BTC030 SPOT								10,000,000,000,000.00	12,900,000,000	12,900,000,000	
Total For BTC030								10,000,000,000,000.00	12,900,000,000	12,900,000,000	
BTC031 On 25/05/2015 Spot Bond				100.00000	0.00000	98.79818			0.00	0	0
Total BTC031 SPOT								0.00	0	0	
Total For BTC031								0.00	0	0	
BTC032 On 28/05/2015 Spot Bond				100.00000	0.00000	98.74399			0.00	0	0
Total BTC032 SPOT								0.00	0	0	
Total For BTC032								0.00	0	0	
BTC033 On 30/03/2015 Spot Bond				100.00000	0.00000	99.77400			0.00	2,000,000,000	500,000,000
Total BTC033 SPOT								0.00	2,000,000,000	500,000,000	
Total For BTC033								0.00	2,000,000,000	500,000,000	
BTC034 On 12/06/2015 Spot Bond			100.00000	80.93126	100.00000	100.00000		400,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total BTC034 SPOT								10,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total For BTC034								10,000,000,000,000.00	4,000,000,000	2,000,000,000	
BUS01U On 30/09/2016 Spot Bond			100.00000	29.92641	100.00000	29.85231			0.00	0	0
Total BUS01U SPOT								0.00	0	0	
Total For BUS01U								0.00	0	0	
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BWZJ17 SPOT								0.00	0	0	
Total For BWZJ17								0.00	0	0	
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.56965			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			9.32000	112.32112	9.32000	112.29286			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	106.15649			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			9.33000	105.06671	9.33000	105.04025			0.00	0	0
Total CBL11 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 CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			12.32500	97.59085	12.32500	97.55914				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	98.20668				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			12.62500	98.18607	12.62500	98.15287				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.61721				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			9.77000	102.47291	9.77000	102.44592				0.00	0	8,369,861,600
Total CBL16 SPOT										0.00	0	8,369,861,600
Total For CBL16										0.00	0	8,369,861,600
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	97.23511				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			12.62500	95.48919	12.62500	95.45690				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	101.36028				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	91.90132				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	100.60571				0.00	1,200,000,000	400,000,000
Total CBL21 SPOT										0.00	1,200,000,000	400,000,000
Total For CBL21										0.00	1,200,000,000	400,000,000
CBL22 On 06/05/2020 Spot Bond			11.88500	90.33622	11.88500	90.30741				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			9.73000	118.77799	9.73000	118.74699				0.00	0	0
Total CCT01 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 CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.01000	112.55702	10.01000	112.52682				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			8.89000	114.91608	8.89000	114.88892				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	100.24917				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.52000	100.17705	11.52000	106.15060				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	99.72328				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	102.81268				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	107.48040	10.00000	107.45230				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	101.94233				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	99.85230				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	101.34976				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	102.37959				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	100.36548				0.00	0	0
Total CIG02 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 CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.85812			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	101.93040			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	102.01348			0.00	0	0
Total CIG05 SPOT									0.00	0	0
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
CLN12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.92737			0.00	0	0
Total CLN126 SPOT									0.00	0	0
Total For CLN126									0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.91799			0.00	0	0
Total CLN130 SPOT									0.00	0	0
Total For CLN130									0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.96753			0.00	0	0
Total CLN134 SPOT									0.00	0	0
Total For CLN134									0.00	0	0
CLN17 On 20/12/2015 Spot Bond				100.00000	0.00000	99.93595			0.00	0	0
Total CLN170 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 CLN170										0.00	0	0
CLN170 On 20/03/2016 Spot Bond				100.00000	0.00000	100.57171				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	102.09223	10.11000	102.06441				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	101.49347				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	121.10441	2.76000	121.10228				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 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
CLN193 On 29/08/2021 Spot Bond			3.14000	118.33480	3.14000	120.95611				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	100.39622	8.25000	100.37417				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.92000	127.62115	2.92000	121.82759				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	126.27540	2.40000	120.54462				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	99.90864				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.38000	103.74922	8.38000	103.72583				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.21202				0.00	0	0
Total CLN219 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 CLN219										0.00	0	0
CLN221 On 20/10/2016 Spot Bond				100.00000	0.00000	101.23076				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.43000	103.83936	8.43000	103.81581				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.43000	103.83936	8.43000	103.81581				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN223 On 09/12/2016 Spot Bond			8.48000	102.65371	8.48000	102.63029				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	99.93431				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	99.92728				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	107.48000	10.00000	107.45200				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	107.48000	10.00000	107.45200				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN232 On 14/02/2017 Spot Bond				100.00000	0.00000	100.61260				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN238 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
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	100.46802				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	100.55689	9.35000	100.53152				0.00	0	0
Total CLN242 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 CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	100.55689	9.35000	100.53152				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	100.00000				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 26/03/2015 Spot Bond				100.00000	0.00000	99.83984				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	99.84444				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	99.84469				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	99.83984				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	99.83984				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	99.83742				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	100.65301				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.29879				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.74647				0.00	0	0
Total CLN258 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 CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.74647				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.74647				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	100.20439				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.05500	101.76072	9.05500	101.73582				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN263 On 30/04/2017 Spot Bond				100.00000	0.00000	101.71474				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	99.92499				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN270 On 20/06/2017 Spot Bond				100.00000	0.00000	100.26675				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.26734				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.30699				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	100.46788				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN276 On 25/05/2017 Spot Bond				100.00000	0.00000	100.50192				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	100.47140				0.00	0	0
Total CLN278 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 CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	100.69841				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	101.08579				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	99.98909				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	99.89303				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	99.93668				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	101.11606				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	100.77160				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	99.99154				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	99.78860				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	101.94896				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	107.48000	10.00000	107.45200				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	101.73627				0.00	0	0
Total CLN293 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 CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	99.79102				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	101.80155				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	99.92965				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.76043				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	101.90303				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	101.89840				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	101.14179				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

Contract 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 CLN310									0.00	0	0
CLN311 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	100.68977			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			10.54000	98.07449	10.54000	98.04666			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.06000	94.74961	11.06000	94.72143			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	101.81455			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	99.92421			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	100.67431			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	101.09944			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	101.03636			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	107.72868	8.80500	103.31476			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	99.93340			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	101.08617			0.00	0	0
Total CLN323 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 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	99.92913				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	99.92437				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	99.93274				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	99.90504				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	78.12333				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	99.92622				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	101.81455				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	101.07893				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	99.91231				0.00	0	0
Total CLN340 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 CLN340										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	101.82504				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34 On 20/06/2017 Spot Bond				100.00000	0.00000	99.90565				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	99.92272				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	99.94169				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	99.92667				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.00000	0.00000	101.06861				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34 On 10/02/2016 Spot Bond				100.00000	0.00000	100.76588				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	101.77262				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.00000	0.00000	101.02217				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35 On 28/05/2019 Spot Bond				100.00000	0.00000	100.32529				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35 On 20/12/2018 Spot Bond				100.00000	0.00000	104.51059				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35 On 30/04/2018 Spot Bond				100.00000	0.00000	103.05656				0.00	0	0
Total CLN358 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 CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	103.13625				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	99.93931				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.72000	104.89206	9.72000	104.82220				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	99.93790				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	103.42232				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.86000	106.08296	11.86000	105.99421				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	101.06332				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			11.89000	105.70580	11.89000	105.67208				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	107.01330	10.02000	106.98440				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	101.06332				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	101.15886				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	102.21801				0.00	0	0
Total CLN371 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 CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	99.93890				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	99.93750				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	99.93764				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	101.89212				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			9.23500	102.86975	9.23500	102.84409				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	105.02345				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	99.92643				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	99.82884	10.57000	99.80044				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	99.94086	11.00000	99.91130				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	101.11944				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	99.92519				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	101.13588				0.00	0	0
Total CLN383 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 CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			11.65000	102.11373	11.65000	102.08179				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	99.91797				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	99.93739				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	101.25393				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	99.93308				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	101.56725				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	99.94291				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	99.93668				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	99.93299				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	100.22911				0.00	0	0
Total CLN395 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 CLN395										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	40.59355	7.01000	41.20061				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	170.57449				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.26500	102.21038	8.26500	146.69182				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			7.88000	36.98857	7.88000	162.92484				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			7.88000	37.42897	7.88000	163.23275				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	95.84540				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	95.80987				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	101.48820				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	101.48820				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	99.93347				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	99.93808				0.00	0	0
Total CLNF06 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 CLNF06									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	99.93723			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	101.47890			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	99.93217			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	101.09944			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	99.93824			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	99.93927			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	99.93968			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	99.93922			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	100.46480			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	101.46780			0.00	0	1,700,000,000
Total COH002 SPOT									0.00	0	1,700,000,000
Total For COH002									0.00	0	1,700,000,000
COJ02 On 15/09/2016 Spot Bond			8.56000	104.68139	8.56000	103.12480			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			8.52000	103.84987	8.52000	103.82607		189,335,986,272,000.00	22,222,533,600	5,410,633,400	
Total COJ04 SPOT								189,335,986,272,000.00	22,222,533,600	5,410,633,400	

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 COJ04										19,335,986,272,000.00	22,222,533,600	5,410,633,400
COJ05 On 05/06/2023 Spot Bond			9.87500	116.32573	9.87500	116.29492				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			7.47000	105.24498	7.47000	105.22378				0.00	0	0
Total COJ06 SPOT										0.00	0	0
Total For COJ06										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.44500	105.87487	9.44500	105.84788				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			9.50000	106.85768	9.50000	106.83043				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			9.87000	99.99318	9.87000	99.96672				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.61000	101.78000	10.61000	101.75110				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			10.61000	94.57214	10.61000	94.54529				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.39111				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	101.07968				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	9.24556	100.00000	9.22317				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	100.41663				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	99.88211				0.00	0	0
Total CPL022 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 CPL022										0.00	0	0
CPL022 On 23/04/2015 Spot Bond				100.00000	0.00000	102.74467				0.00	0	0
Total CPL023 SPOT										0.00	0	0
Total For CPL023										0.00	0	0
CPL023 On 27/11/2017 Spot Bond				100.00000	0.00000	100.37491				0.00	80,000,000	40,000,000
Total CPL024 SPOT										0.00	80,000,000	40,000,000
Total For CPL024										0.00	80,000,000	40,000,000
CPL024 On 28/05/2015 Spot Bond				100.00000	0.00000	100.45803				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	100.50575				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	9.29556	100.00000	9.27304				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	11.23820	100.00000	11.21098				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			11.21000	100.82416	11.21000	101.12244				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	13.24133	100.00000	13.20926				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	5.60527	100.00000	5.59169				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	13.92352	100.00000	13.88978				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DEN40U On 28/01/2016 Spot Bond			100.00000		0.00000	100.95979				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG43 On 29/09/2017 Spot Bond			7.89500	100.88513	7.89500	100.86355				0.00	0	0
Total DENG44 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 DENG44										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.47219				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	100.38961				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	100.27031				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	60.60676	100.00000	60.45499				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	100.16713				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	101.51546				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	100.81068				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	100.85231				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	99.91247				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	101.84014				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	99.92396				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	102.17346				0.00	0	0
Total DRD04 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 DRD04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.43500	105.05534	8.43500	105.03149				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			7.23000	112.89056	7.23000	112.86853			26,028,000,000,000.00	3,600,000,000	1,800,000,000	
Total DV21 SPOT									26,028,000,000,000.00	3,600,000,000	1,800,000,000	
Total For DV21									26,028,000,000,000.00	3,600,000,000	1,800,000,000	
DV22 On 07/02/2020 Spot Bond			8.29000	105.59055	8.29000	105.56686			0.00	0	1,593,300,000	
Total DV22 SPOT									0.00	0	1,593,300,000	
Total For DV22									0.00	0	1,593,300,000	
DV23 On 27/02/2023 Spot Bond			9.07000	105.70157	9.07000	105.67567			8,029,671,000.00	885,300	1,246,419,500	
Total DV23 SPOT									8,029,671,000.00	885,300	1,246,419,500	
Total For DV23									8,029,671,000.00	885,300	1,246,419,500	
DV24 On 18/02/2024 Spot Bond			9.13000	104.10363	9.13000	104.07796			0.00	0	0	
Total DV24 SPOT									0.00	0	0	
Total For DV24									0.00	0	0	
DV29 On 18/02/2029 Spot Bond			9.23000	107.50858	9.23000	107.48178			0.00	0	300,000,000	
Total DV29 SPOT									0.00	0	300,000,000	
Total For DV29									0.00	0	300,000,000	
DVC005 On 23/06/2015 Spot Bond				100.00000	0.00000	99.88985			0.00	0	0	
Total DVC005 SPOT									0.00	0	0	
Total For DVC005									0.00	0	0	
DVC006 On 29/06/2015 Spot Bond				100.00000	0.00000	101.44832			0.00	0	0	
Total DVC006 SPOT									0.00	0	0	
Total For DVC006									0.00	0	0	
DVC007 On 15/09/2015 Spot Bond				100.00000	0.00000	100.01848			0.00	0	0	
Total DVC007 SPOT									0.00	0	0	
Total For DVC007									0.00	0	0	
DVC008 On 20/11/2015 Spot Bond				100.00000	0.00000	100.47019			0.00	600,000,000	200,000,000	
Total DVC008 SPOT									0.00	600,000,000	200,000,000	
Total For DVC008									0.00	600,000,000	200,000,000	
DVC009 On 11/06/2015 Spot Bond				100.00000	0.00000	100.09113			0.00	0	0	
Total DVC009 SPOT									0.00	0	0	
Total For DVC009									0.00	0	0	
DVC010 On 15/09/2015 Spot Bond				100.00000	0.00000	100.09246			0.00	0	0	
Total DVC010 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 DVC010									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.60953			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	99.79724			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	101.13243			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			7.80000	126.29819	7.80000	126.27150			0.00	0	2,000,000,000
Total E170 SPOT									0.00	0	2,000,000,000
Total For E170									0.00	0	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	95.30027			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			2.25000	100.36632	2.25000	100.36595			0.00	0	15,300,000,000
Total EL037 SPOT									0.00	0	15,300,000,000
Total For EL037									0.00	0	15,300,000,000
EL15 On 29/06/2015 Spot Bond			1.20000	101.15746	1.20000	134.82499		720,000,000,000.00		600,000,000	42,600,000,000
Total EL15 SPOT								720,000,000,000.00		600,000,000	42,600,000,000
Total For EL15								720,000,000,000.00		600,000,000	42,600,000,000
EL28 On 02/05/2028 Spot Bond			2.19000	122.57298	2.19000	122.57272			0.00	0	12,300,000,000
Total EL28 SPOT									0.00	0	12,300,000,000
Total For EL28									0.00	0	12,300,000,000
EL29 On 19/11/2029 Spot Bond			2.17000	110.31243	2.17000	110.31227			0.00	0	0
Total EL29 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 EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.15000	110.43869	2.15000	110.43857				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			2.13000	103.69525	2.13000	103.69524				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.23000	100.69892	2.23000	100.69861				0.00	0	36,500,000,000
Total EL36 SPOT										0.00	0	36,500,000,000
Total For EL36										0.00	0	36,500,000,000
EMM01 On 28/07/2020 Spot Bond			9.33500	106.48467	9.33500	106.45784			933,500,000,000.00		100,000,000	50,000,000
Total EMM01 SPOT									933,500,000,000.00		100,000,000	50,000,000
Total For EMM01									933,500,000,000.00		100,000,000	50,000,000
EMM02 On 11/03/2021 Spot Bond			9.18500	107.14450	9.18500	107.11835				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			9.66000	106.02837	9.66000	106.00074				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			9.86500	97.89016	9.86500	99.89704				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			10.00500	109.40344	10.00500	107.41326				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	100.57280				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	96.65247				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	100.01763				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	100.83736				0.00	0	0
Total EPF004 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 EPF004									0.00	0	0
EPF004 On 06/11/2016 Spot Bond				100.00000	0.00000	100.80560			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPFC1 On 05/11/2015 Spot Bond				100.00000	0.00000	100.76347			0.00	600,000,000	200,000,000
Total EPFC12 SPOT									0.00	600,000,000	200,000,000
Total For EPFC12									0.00	600,000,000	200,000,000
EPFC1 On 19/05/2015 Spot Bond				100.00000	0.00000	102.30181			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	100.39479			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	100.43078			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	100.44479			0.00	0	0
Total EPFC16 SPOT									0.00	0	0
Total For EPFC16									0.00	0	0
EQ209U On 11/06/2015 Spot Bond			100.00000	82.94963	100.00000	82.76571		34,000,000,000,000.00	340,000,000	170,000,000	
Total EQ209U SPOT								34,000,000,000,000.00	340,000,000	170,000,000	
Total For EQ209U								34,000,000,000,000.00	340,000,000	170,000,000	
EQS02 On 01/07/2015 Spot Bond			11.04000	103.18302	11.04000	103.15278		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	100.65062		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	100.12027		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	100.33829		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			9.70500	101.06958	9.70500	101.04327		0.00	0	0	
Total EQS07 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 EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	101.59212				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	97.32106				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.61663				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	100.65439				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	107.48000	10.00000	107.45200				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	100.55174				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	100.57417				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	100.54725				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	100.56596				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	100.56383				0.00	0	0
Total ERSA18 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 ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.55626			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			6.90000	100.73296	6.90000	100.71450		138,000,000,000,000.00	20,000,000,000	73,324,420,000	
Total ES15 SPOT								18,000,000,000,000.00	20,000,000,000	73,324,420,000	
Total For ES15								18,000,000,000,000.00	20,000,000,000	73,324,420,000	
ES18 On 20/04/2018 Spot Bond			7.69500	107.97938	7.69500	107.95698		7,003,989,000.00	910,200	16,188,152,500	
Total ES18 SPOT								7,003,989,000.00	910,200	16,188,152,500	
Total For ES18								7,003,989,000.00	910,200	16,188,152,500	
ES23 On 25/01/2023 Spot Bond			8.35500	110.75433	8.35500	110.72928		140,557,000,500.00	16,823,100	51,049,354,700	
Total ES23 SPOT								140,557,000,500.00	16,823,100	51,049,354,700	
Total For ES23								140,557,000,500.00	16,823,100	51,049,354,700	
ES26 On 02/04/2026 Spot Bond			8.63500	98.07896	8.63500	98.05619		28,115,528,914,000.00	3,255,996,400	10,418,432,800	
Total ES26 SPOT								28,115,528,914,000.00	3,255,996,400	10,418,432,800	
Total For ES26								28,115,528,914,000.00	3,255,996,400	10,418,432,800	
ES33 On 15/09/2033 Spot Bond			9.41000	83.46880	9.29000	84.36491		33,898,722,327,000.00	3,602,414,700	113,521,017,600	
Total ES33 SPOT								13,898,722,327,000.00	3,602,414,700	113,521,017,600	
Total For ES33								13,898,722,327,000.00	3,602,414,700	113,521,017,600	
ES42 On 25/04/2042 Spot Bond			9.29000	95.56846	9.29000	95.54462		0.00	0	15,700,000,000	
Total ES42 SPOT								0.00	0	15,700,000,000	
Total For ES42								0.00	0	15,700,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.56275		0.00	0	5,900,000,000	
Total EXX01 SPOT								0.00	0	5,900,000,000	
Total For EXX01								0.00	0	5,900,000,000	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.58021		0.00	0	1,800,000,000	
Total EXX02 SPOT								0.00	0	1,800,000,000	
Total For EXX02								0.00	0	1,800,000,000	
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.45123		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	101.20033		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	99.82124		0.00	0	0	
Total FIFB03 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 FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.47724				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	103.10005				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	100.43420				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	100.29316				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	0.00000	100.12594				0.00	0	0
Total FIFC16 SPOT										0.00	0	0
Total For FIFC16										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.48111	100.00000	11.45236				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	11.17423	100.00000	11.14625				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	100.01916				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	98.77017				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	100.02150				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	100.02306				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			9.22500	99.74702	9.22500	99.72231				0.00	0	0
Total FRB05 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 FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.13083			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.13075			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	101.11856			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	103.10714			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	100.34425			0.00	200,000,000	0
Total FRB12 SPOT									0.00	200,000,000	0
Total For FRB12									0.00	200,000,000	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.34989			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			9.93500	103.31615	9.93500	103.15100			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	100.28649			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.00500	108.95944	10.00500	108.93023			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	99.85896			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	131.00774	2.22000	131.88624			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	127.40275	2.22000	275.66432			0.00	0	0
Total FRBI23 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 FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.39500	104.50294	2.39500	111.08499				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.47000	102.64798	2.47000	161.83382				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.19000	120.22230	2.19000	220.26637				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.29000	103.02558	7.29000	103.00573				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			7.69700	65.50993	7.69700	64.88924				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	42.04888	9.43000	41.14128				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			9.67000	40.72723	9.67000	39.80330				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	105.86464	100.00000	105.58233				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	100.38628				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	99.92540				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	99.93600				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	99.92931				0.00	0	0
Total FRC113 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 FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	99.95568	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	99.95568	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	99.92519				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	99.92872				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	99.91904				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	99.92643				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	99.96438	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

Contract 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 FRC127									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	99.92174			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	99.90345			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	99.90632			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

Contract 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 FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	18.28450	100.09221	18.23918				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	99.93324				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	110.84080				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	99.91626				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	103.83605				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	99.93084				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	99.93006				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	99.93653				0.00	0	0
Total FRC153 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 FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	99.93012				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	99.90837				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	99.93135				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	61.47736	13.22500	61.45563				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	99.93528				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	99.93521				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	99.91012				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	99.93225				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			3.62500	96.35580	3.62500	99.68406				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	99.92929				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	99.92929				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	100.49640				0.00	0	0
Total FRC172 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 FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.81455				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.02309				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	99.93340				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	99.93496				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	101.01130				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	99.92380				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	100.73988				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	101.00089				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	101.24074				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	99.91247				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	99.93077				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	99.91683				0.00	0	0
Total FRC185 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 FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	99.93569				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	99.93012				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	99.93012				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	100.01837				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	101.55748				0.00	0	3,500,000,000
Total FRC191 SPOT										0.00	0	3,500,000,000
Total For FRC191										0.00	0	3,500,000,000
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.64238				0.00	0	8,800,000,000
Total FRC192 SPOT										0.00	0	8,800,000,000
Total For FRC192										0.00	0	8,800,000,000
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.64538				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	107.48000	10.00000	107.45200				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	101.37130				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	99.92618				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	101.35652				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	101.62717				0.00	1,000,000,000	500,000,000
Total FRC197 SPOT										0.00	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 FRC197										0.00	1,000,000,000	500,000,000
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	101.29284				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	101.29633				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC199 On 17/04/2017 Spot Bond				100.00000	0.00000	101.27787				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	101.16155				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	101.27787				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	101.15690				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	100.89538				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.97729	8.75000	100.95274				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	99.93143				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	9.06348	100.00000	9.04104				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	8.27977	100.00000	8.25926				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	96.89682				0.00	0	0
Total FRC209 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 FRC209										0.00	0	0
FRC21 On 20/12/2019 Spot Bond			100.00000	1.79253	100.00000	1.78809				0.00	0	0
FRC21 On 20/12/2019 Spot Bond				100.00000	0.00000	97.71270				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21 On 29/10/2017 Spot Bond			100.00000	22.92124	100.00000	22.86449				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	100.80331				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	8.90180	100.00000	8.88023				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	17.16335	100.00000	17.12037				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	100.80327				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	17.13310	100.00000	17.09020				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	100.80133				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	100.76134				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	100.91884				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	100.86318				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	125.41728	3.03000	125.41413				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 10/11/2016 Spot Bond				100.00000	0.00000	100.72418				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC222 On 10/11/2016 Spot Bond				100.00000	0.00000	100.71470				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC223 On 10/11/2016 Spot Bond				100.00000	0.00000	100.71470				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224 On 20/05/2020 Spot Bond				100.00000	0.00000	100.56129				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 18/06/2015 Spot Bond				100.00000	0.00000	99.98122				0.00	0	0
Total FRC226 SPOT										0.00	0	0
Total For FRC226										0.00	0	0
FRC226 On 10/09/2016 Spot Bond				100.00000	0.00000	100.14025				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC227 On 16/09/2016 Spot Bond			100.00000	32.92734	100.00000	32.84757				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC228 On 20/06/2015 Spot Bond				100.00000	0.00000	99.93056				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC37 On 20/12/2015 Spot Bond				100.00000	0.00000	99.93101				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC40 On 10/09/2017 Spot Bond				100.00000	0.00000	100.16154				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				100.00000	0.00000	101.10046				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			3.56000	114.74578	3.56000	121.37517				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.92969				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	99.92896				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	105.94252	3.61000	121.00185				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	103.72284	3.59000	121.15102				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	100.32797	3.36000	125.87063				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	101.47433	3.43000	134.99272				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	101.23322				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	99.93920				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	99.93022				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	99.91812				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	99.92123				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	99.92823				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.92831				0.00	0	0
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	102.26394				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	100.01768				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	11.00440	100.00000	10.97716				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	34.14737	100.00000	34.06464				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	96.21690	100.00000	95.88281				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	24.05808	100.00000	23.99851				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	6.83796	100.00000	6.82102				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	12.55087	100.00000	12.51979				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	151.51395	5.50000	151.54557				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	101.46094				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	101.98775				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.18847				0.00	0	0
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	101.45335				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	101.01706				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.19758				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	98.44253				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	100.65987				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.06800	84.10282	2.06800	104.21211				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.35000	104.61005	2.35000	136.80344				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.10872				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.54901	10.38000	101.52011				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.54901	10.38000	101.52011				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	101.14829				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.49000	101.60049	2.49000	110.30472				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.50000	209.18999	2.50000	210.86025				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.46000	110.89031	2.46000	110.88924				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	101.24331				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.53500	208.16163	2.53500	209.82942				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.23395				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.48000	110.25279	2.48000	110.25168				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.55000	109.14803	2.55000	109.14673				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	101.41279				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	50.01400				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	100.72059				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS118 On 31/01/2038 Spot Bond			2.65500	107.15676	2.65500	107.15517				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.65000	114.40163	2.65000	206.48566				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.70000	112.74163	2.70000	205.05225				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.41000	97.12380	2.41000	97.12302				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.73000	161.16926	2.73000	204.19811				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			2.93000	89.31759	2.93000	102.14315				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 11/05/2015 Spot Bond				100.00000	0.00000	100.63110				0.00	0	0
Total FRS125 SPOT										0.00	0	0
Total For FRS125										0.00	0	0
FRS125 On 07/12/2023 Spot Bond			2.34000	126.32388	2.34000	273.32902				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.23000	127.31243	2.23000	275.46879				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.95000	121.00665	2.95000	261.81972				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS43 On 31/01/2022 Spot Bond			2.69000	100.72193	2.69000	128.08577				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS46 On 27/10/2020 Spot Bond				100.00000	0.00000	101.05644				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.22000	131.88664	2.22000	127.85360				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.29044				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	101.50990				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	100.89649				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			2.33000	110.58650	2.33000	110.58584				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	21.53102	104.97509	21.47655				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	25.19451	101.07593	25.13289				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	18.63389	100.44759	18.58857				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	23.76384	100.76967	26.62747				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			2.02000	120.11068	2.02000	120.11102				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.34000	97.27126	2.34000	111.62794				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.75904				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			2.37000	97.01295	2.37000	111.33142				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	100.43237				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	125.52193	2.43000	344.10856				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	100.76885				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	100.39429				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			6.03000	99.93396	6.03000	99.95046				0.00	0	0
Total FRX15 SPOT										0.00	0	0
Total For FRX15										0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.58000	100.64612	7.58000	100.62578				0.00	0	0
Total FRX16 SPOT										0.00	0	0
Total For FRX16										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.00000	101.17763	8.00000	101.15608				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			8.19500	110.61150	8.19500	110.58710				0.00	0	2,500,000,000

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 FRX18 SPOT									0.00	0	2,500,000,000
Total For FRX18									0.00	0	2,500,000,000
FRX19 On 15/11/2019 Spot Bond			8.69000	104.20463	8.69000	104.18014			0.00	0	861,000,000
Total FRX19 SPOT									0.00	0	861,000,000
Total For FRX19									0.00	0	861,000,000
FRX20 On 01/10/2020 Spot Bond			8.95500	103.15160	8.95500	103.12677			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			9.68000	89.83584	9.68000	89.81277			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			9.74000	109.12192	9.74000	109.09341			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.06000	97.53989	10.06000	100.57624		50,300,000,000,000.00	5,000,000,000	5,510,000,000	
Total FRX26 SPOT								50,300,000,000,000.00	5,000,000,000	5,510,000,000	
Total For FRX26								50,300,000,000,000.00	5,000,000,000	5,510,000,000	
FRX30 On 31/01/2030 Spot Bond			10.38000	95.56254	10.38000	96.46672		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			10.52000	92.83921	10.52000	92.81292		0.00	0	10,000,000	
Total FRX31 SPOT								0.00	0	10,000,000	
Total For FRX31								0.00	0	10,000,000	
FRX45 On 14/04/2045 Spot Bond			9.86000	85.57392	9.86000	85.55129		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	99.94621		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	99.94539		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	99.94331		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	99.94003		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	99.93757				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	99.92693				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	100.47217				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	100.49236				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	100.33883				0.00	5,000,000,000	2,500,000,000
Total FS2A4 SPOT										0.00	5,000,000,000	2,500,000,000
Total For FS2A4										0.00	5,000,000,000	2,500,000,000
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.51059				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	100.53084				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	100.54770				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	100.62182				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	54.64882	100.00000	54.51197				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	9.16855	100.00000	9.14559				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	1.53823	100.00000	1.53438				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.25807	100.00000	0.25743				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
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	101.49000				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	101.44154				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			9.12000	104.77839	9.12000	104.75271				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	100.71014				0.00	600,000,000	200,000,000
Total GPT32 SPOT										0.00	600,000,000	200,000,000
Total For GPT32										0.00	600,000,000	200,000,000
GRB01 On 08/12/2019 Spot Bond			100.00000	9.08325	100.00000	9.06125				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	15.76215	100.00000	15.72397				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	11.18606	100.00000	11.15896				0.00	0	0
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	100.99745				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	101.03650				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	101.08493				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	101.15214				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	101.21266				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	101.27696				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	100.86508				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	100.12447				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.48899				0.00	0	0
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	99.86422				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	99.83118				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	101.28833				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	95.39143				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	9.49154	100.00000	9.46778				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	101.32357				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	100.07650				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	100.89898				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	100.90945				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	100.94064				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.71014				0.00	600,000,000	200,000,000
Total HILC19 SPOT										0.00	600,000,000	200,000,000
Total For HILC19										0.00	600,000,000	200,000,000
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	101.22378				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			7.31315	101.52503	7.31315	100.36175				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	101.27804				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			8.31360	101.52227	8.31360	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.34778				0.00	0	0
Total HMS1D4 SPOT										0.00	0	0
Total For HMS1D4										0.00	0	0
HMS1D On 19/07/2015 Spot Bond			8.76399	101.59357	8.76399	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	101.43298				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	101.24996				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	101.43476				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	101.48443				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	100.80423				0.00	200,000,000	100,000,000
Total HPF04 SPOT										0.00	200,000,000	100,000,000
Total For HPF04										0.00	200,000,000	100,000,000
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.48000	10.00000	107.45200				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.00000	102.31548	9.00000	102.29060				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.61509				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.57809				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			8.02000	108.65401	8.02000	108.63040		6,937,300,000,000.00		865,000,000	1,894,600,000	
Total HWAY20 SPOT								6,937,300,000,000.00		865,000,000	1,894,600,000	
Total For HWAY20								6,937,300,000,000.00		865,000,000	1,894,600,000	
HWAY2 On 07/12/2023 Spot Bond			2.09000	128.58406	2.09000	278.22130				0.00	0	30,300,000,000
Total HWAY23 SPOT										0.00	0	30,300,000,000
Total For HWAY23										0.00	0	30,300,000,000
HWAY2 On 07/12/2024 Spot Bond			2.09000	131.38450	2.09000	284.28070				0.00	0	30,000,000,000
Total HWAY24 SPOT										0.00	0	30,000,000,000
Total For HWAY24										0.00	0	30,000,000,000
HWAY3 On 31/07/2034 Spot Bond			9.29000	100.79915	9.29000	100.77387				0.00	0	26,797,300,000
Total HWAY34 SPOT										0.00	0	26,797,300,000
Total For HWAY34										0.00	0	26,797,300,000
HWAY3 On 31/07/2035 Spot Bond			9.24000	101.24673	9.24000	101.22147				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	97.85523	100.00000	97.59358				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	25.44595	100.00000	25.38293				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	64.06363	100.00000	63.90499				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	30.61490	100.00000	30.53908				0.00	0	0
Total HWF05U SPOT										0.00	0	0
Total For HWF05U										0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	22.38415	100.00000	22.32810				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	97.85523	100.00000	97.59359			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	107.48000	10.00000	107.45200			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			1.73000	117.85190	1.73000	117.85314		95,405,219,634,000.00	55,147,525,800	87,622,043,500	
Total I2025 SPOT								15,405,219,634,000.00	55,147,525,800	87,622,043,500	
Total For I2025								15,405,219,634,000.00	55,147,525,800	87,622,043,500	
I2038 On 31/01/2038 Spot Bond			1.71000	126.77752	1.73000	126.32146		52,670,846,466,000.00	30,801,664,600	108,901,948,200	
Total I2038 SPOT								12,670,846,466,000.00	30,801,664,600	108,901,948,200	
Total For I2038								12,670,846,466,000.00	30,801,664,600	108,901,948,200	
I2046 On 31/03/2046 Spot Bond			1.83000	126.51956	1.83000	126.52057		112,857,730,164,000.00	61,670,890,800	98,688,605,700	
Total I2046 SPOT								12,857,730,164,000.00	61,670,890,800	98,688,605,700	
Total For I2046								12,857,730,164,000.00	61,670,890,800	98,688,605,700	
I2050 On 31/12/2050 Spot Bond			1.89000	133.39238	1.88000	133.71997		169,996,822,632,000.00	89,945,408,800	60,952,181,400	
Total I2050 SPOT								19,996,822,632,000.00	89,945,408,800	60,952,181,400	
Total For I2050								19,996,822,632,000.00	89,945,408,800	60,952,181,400	
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total IBC01 SPOT								0.00	0	0	
Total For IBC01								0.00	0	0	
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.98199		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			7.98000	101.50780	7.98000	101.48622		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			7.87000	105.63490	7.87000	105.61274		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			7.80000	101.25087	7.80000	101.22946		0.00	0	0	
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	100.87264		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.20000	99.62406	2.20000	128.54677				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	103.25792	2.29000	131.31216				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	101.50965				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	101.92294				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			7.99000	106.07116	7.99000	106.04832				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	100.13971				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	100.88981				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	100.67149				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	107.48000	10.00000	107.45200				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			8.55500	100.13793	8.55500	100.11488				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			8.96000	94.63807	8.96000	94.61515				0.00	0	2,895,900,000
Total IBL46 SPOT										0.00	0	2,895,900,000
Total For IBL46										0.00	0	2,895,900,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	99.81824				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL48 SPOT										0.00	0	0
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.39000	100.57851	8.39000	100.55581				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.01000	101.46478	9.01000	101.44007				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	100.74389				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.86474				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	100.07772	7.90000	100.05630				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			8.33500	100.36500	8.33500	100.34236				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	100.95216				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	100.62280				0.00	3,000,000,000	1,500,000,000
Total IBL57 SPOT										0.00	3,000,000,000	1,500,000,000
Total For IBL57										0.00	3,000,000,000	1,500,000,000
IBL58 On 13/02/2017 Spot Bond			7.64000	102.30078	7.64000	102.27960				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			8.29500	103.73478	8.29500	103.71150				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			9.35000	106.20106	9.35000	106.17425				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.51563				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.97640				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	100.93091				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	100.95014				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	100.96923				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	0.00000	100.10121				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.75000	127.18248	2.75000	2.75000				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00795	100.00000	0.00793				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	101.12306				0.00	800,000,000	400,000,000
Total IDCG01 SPOT										0.00	800,000,000	400,000,000
Total For IDCG01										0.00	800,000,000	400,000,000
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.09192				0.00	0	1,400,000,000
Total IDCG02 SPOT										0.00	0	1,400,000,000
Total For IDCG02										0.00	0	1,400,000,000
IDCG03 On 22/10/2020 Spot Bond			8.58500	102.28351	8.58500	102.25989				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	100.42842				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	100.44249				0.00	0	5,690,000,000

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 IDCG05 SPOT										0.00	0	5,690,000,000
Total For IDCG05										0.00	0	5,690,000,000
IDCG0€ On 24/11/2024 Spot Bond			9.61000	102.60848	9.61000	102.58189				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	102.05264	5.00000	102.03873				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	102.05264	5.00000	102.03873				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	100.62952	5.00000	100.61579				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	102.05595	5.00000	102.04211				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.04306	4.00000	100.03230				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	101.66759	4.00000	101.65653				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	47.51754	100.00000	47.39987				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	47.33038	100.00000	47.21317				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	47.33038	100.00000	47.21317				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	108.98484	9.20000	108.95791				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	100.66609				0.00	0	0

Contract 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	7.36446	100.00000	7.34661				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	101.12249				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			8.73000	99.92830	8.73000	99.95218				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	100.72206				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	14.47025	100.00000	14.43402				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	96.21690	100.00000	95.88281				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	15.26871	100.00000	15.23090				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	16.48049	100.00000	16.43922				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	1.33802	100.00000	1.33546				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.08300	100.00000	10.05803				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	9.13051	100.00000	9.10764				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	11.08977	100.00000	11.06231				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	32.52529	100.00000	32.44475				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	76.35983	100.00000	76.20042				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	71.15010	100.00000	71.01167				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	70.32755	100.00000	70.19231				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	85.48009	100.00000	85.28037				0.00	0	0
Total IN521U SPOT										0.00	0	0
Total For IN521U										0.00	0	0
INA513 On 24/03/2015 Spot Bond			6.30000	99.89655	6.30000	99.79330				0.00	0	0
Total INA513 SPOT										0.00	0	0
Total For INA513										0.00	0	0
INA515 On 07/04/2015 Spot Bond			6.30000	99.65598	6.30000	99.55324				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	99.52881	6.40000	99.42470				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	99.40737	6.40000	99.30352				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	99.16538	6.40000	99.06203				0.00	0	0
Total INA519 SPOT										0.00	0	0
Total For INA519										0.00	0	0
INA520 On 12/05/2015 Spot Bond			6.50000	99.03005	6.50000	98.92537				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	98.78615	6.50000	98.68199				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA522 SPOT										0.00	0	0
Total For INA522										0.00	0	0
INA523 On 03/06/2015 Spot Bond			6.50000	98.64732	6.50000	98.54345				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	98.54345	6.50000	98.43980				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	101.96182				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			10.87761	103.73024	10.87761	103.13360				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			10.87761	102.47252	10.87761	102.35327				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	99.86502				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	99.86815				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	102.96010	6.50000	102.94201				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	99.92725				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	93.38342				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.02006				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	101.23967				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	107.48000	10.00000	107.45200				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	99.86033				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	102.08130				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	101.17299				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	103.40274				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	98.76129				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	101.11926				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	0.00000	96.76300				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	106.04562				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	100.94050				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP273U On 14/04/2015 Spot Bond			100.00000	93.11224	100.00000	92.87532				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	101.33893				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.48000	10.00000	107.45200				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	101.33515				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	101.35230				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			8.49000	104.33789	8.49000	104.31406				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	101.53701				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	101.57343				0.00	9,200,000,000	3,600,000,000
Total IPF08 SPOT										0.00	9,200,000,000	3,600,000,000
Total For IPF08										0.00	9,200,000,000	3,600,000,000
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.59773				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	101.26015				0.00	300,000,000	100,000,000
Total IPF10 SPOT										0.00	300,000,000	100,000,000
Total For IPF10										0.00	300,000,000	100,000,000
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	101.32337				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	101.08714				0.00	0	0
Total IPFC05 SPOT										0.00	0	0
Total For IPFC05										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.33500	103.19148	9.33500	103.16547				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	102.19984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPL5 SPOT										0.00	0	0
Total For IPL5										0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.56000	102.45687	8.56000	107.31072				0.00	0	1,442,000,000
Total IPL6 SPOT										0.00	0	1,442,000,000
Total For IPL6										0.00	0	1,442,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.49523				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	101.39210				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	99.78306				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	99.86304				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			8.36000	103.00758	8.36000	102.98449				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	101.38773				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	100.26858				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	95.38845	3.57000	125.73309				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.65000	142.51181	3.65000	148.11664				0.00	0	0
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	101.75921				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	101.52186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.39999			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	100.03386			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	99.77822			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			3.73000	97.92272	3.73000	106.27328			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.73000	97.84108	3.73000	105.26550			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	100.14770			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	100.72643			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.17500	114.51896	10.17500	114.48757		18,315,000,000,000.00	1,800,000,000	1,400,000,000	
Total IV08 SPOT								18,315,000,000,000.00	1,800,000,000	1,400,000,000	
Total For IV08								18,315,000,000,000.00	1,800,000,000	1,400,000,000	
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.32624			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	141.00218	3.75000	140.99596			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV519U On 07/05/2015 Spot Bond			100.00000	87.95181	100.00000	87.74038			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	86.49289	100.00000	86.28842			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV520U SPOT										0.00	0	0
Total For IV520U										0.00	0	0
IVA512 On 19/03/2015 Spot Bond			6.30000	99.98274	6.30000	99.87932				0.00	0	0
Total IVA512 SPOT										0.00	0	0
Total For IVA512										0.00	0	0
IVA513 On 26/03/2015 Spot Bond			6.30000	99.86211	6.30000	99.75894				0.00	0	0
Total IVA513 SPOT										0.00	0	0
Total For IVA513										0.00	0	0
IVA515 On 09/04/2015 Spot Bond			6.30000	99.62171	6.30000	99.51904				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	99.49408	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	99.37273	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			6.40000	99.13091	6.40000	99.02763				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	98.87312	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	98.75140	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	98.52616				0.00	0	0
Total IVA523 SPOT										0.00	0	0
Total For IVA523										0.00	0	0
IVA524 On 11/06/2015 Spot Bond			6.50000	98.50887	6.50000	98.40530				0.00	0	0
Total IVA524 SPOT										0.00	0	0
Total For IVA524										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.34494				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.48000	10.00000	107.45200				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	101.21434				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	101.42748				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	100.49043				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	100.49455				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	100.31292				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	101.35615				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	101.36487				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	101.38230				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	101.30384				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	101.21603				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.99483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.96056				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	100.59652				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	100.36753				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	100.36393				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	101.54574				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	101.26531				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	101.02399				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	100.89272				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	99.96358				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	101.64013				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	101.68219				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.68218				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.89500	102.93756	8.89500	102.91281				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	13.35537	100.00000	13.32548				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	11.46029	100.00000	11.43191				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	101.12286				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			9.00500	102.98966	9.00500	102.96460				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	101.01379				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	100.59705				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	100.01789				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	103.13995				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	100.98313				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	102.09951				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.16000	103.09441	7.16000	103.07448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.87432				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	100.48913				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	100.30591				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	100.93159				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	100.71851				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	100.76258				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	100.28540				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	101.18545				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	101.00881				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	101.10485				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	54.51197	100.00000	54.37547				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.72194				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG12L On 18/03/2015 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	100.07922				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	100.08232				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	100.24321				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	57.52790	100.00000	57.38544				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	100.34587				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	101.11454				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			8.26000	145.71548	8.26000	145.68290				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	99.84202				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	101.68078				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	99.91935				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.36829				0.00	0	1,500,000,000

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 LBK06 SPOT										0.00	0	1,500,000,000
Total For LBK06										0.00	0	1,500,000,000
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	99.90572				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	101.69683				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			9.96000	101.64426	9.96000	101.61697				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	100.55156	9.71000	100.52522				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	100.91490				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			8.65000	98.59657	8.65000	98.57352		562,250,000,000.00		65,000,000	3,417,700,000	
Total LGL02 SPOT								562,250,000,000.00		65,000,000	3,417,700,000	
Total For LGL02								562,250,000,000.00		65,000,000	3,417,700,000	
LGL03 On 03/04/2018 Spot Bond			8.72000	77.11986	8.72000	100.62023		43,600,000,000,000.00		5,000,000,000	2,500,000,000	
Total LGL03 SPOT								13,600,000,000,000.00		5,000,000,000	2,500,000,000	
Total For LGL03								13,600,000,000,000.00		5,000,000,000	2,500,000,000	
LGL04 On 14/08/2020 Spot Bond			9.63000	98.86846	9.63000	98.84277		625,950,000,000.00		65,000,000	653,900,000	
Total LGL04 SPOT								625,950,000,000.00		65,000,000	653,900,000	
Total For LGL04								625,950,000,000.00		65,000,000	653,900,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.03370				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	100.11358				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			9.68000	103.47202	9.68000	103.44515				0.00	0	1,040,000,000
Total LHL02 SPOT										0.00	0	1,040,000,000
Total For LHL02										0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.12408				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.59668				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	100.53756				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	100.55556				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	100.59545				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	101.18843				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	100.60577				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	100.01887				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	99.33822				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	99.04413				0.00	900,000,000	300,000,000
Total MAQ067 SPOT										0.00	900,000,000	300,000,000
Total For MAQ067										0.00	900,000,000	300,000,000
MAQ06 On 09/06/2015 Spot Bond				100.00000	0.00000	98.53758				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	100.23865				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.24059				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.10071				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	101.22378				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	101.62316				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	102.33049				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.60850				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	100.33177				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	100.65289				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	101.11910				0.00	600,000,000	300,000,000
Total MBF038 SPOT										0.00	600,000,000	300,000,000
Total For MBF038										0.00	600,000,000	300,000,000
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	101.21100				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	100.73065				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	100.69983				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.71550				0.00	900,000,000	300,000,000

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 MBF042 SPOT										0.00	900,000,000	300,000,000
Total For MBF042										0.00	900,000,000	300,000,000
MBF04: On 08/12/2015 Spot Bond				100.00000	0.00000	100.15120				0.00	600,000,000	200,000,000
Total MBF043 SPOT										0.00	600,000,000	200,000,000
Total For MBF043										0.00	600,000,000	200,000,000
MBP24 On 22/03/2016 Spot Bond			100.00000	40.55579	100.00000	40.45536				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	98.91599	100.00000	98.64865				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	23.12615	100.00000	23.06888				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	17.27595	100.00000	17.23317				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	17.36977	100.00000	17.32676				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	16.66957	100.00000	16.62783				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	22.55316	100.00000	22.49668				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			8.55500	105.40914	8.55500	105.38489				0.00	0	557,800,000
Total MBSA01 SPOT										0.00	0	557,800,000
Total For MBSA01										0.00	0	557,800,000
MBSA0 On 15/04/2019 Spot Bond			8.57500	104.87082	8.57500	104.84663				0.00	0	34,440,000
Total MBSA02 SPOT										0.00	0	34,440,000
Total For MBSA02										0.00	0	34,440,000
MBSA0 On 09/06/2015 Spot Bond			100.00000		0.00000	101.85932				0.00	0	0
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	103.36749				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	101.49177				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	101.55666				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			7.80500	104.98799	7.80500	104.96590				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			8.54500	104.36900	8.54500	104.34487				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			9.26000	105.68716	9.26000	105.66073				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	99.94578				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	99.94373				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			9.31000	103.37089	9.31000	103.34446				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			7.33000	100.59355	7.33000	100.57406				0.00	0	2,470,000,000
Total MGL01 SPOT										0.00	0	2,470,000,000
Total For MGL01										0.00	0	2,470,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.38584				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			8.73000	102.69199	8.73000	102.66788				0.00	0	0
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	99.99984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0:On 17/03/2026 Spot Bond			9.13500	106.39539	9.13500	104.22381				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0:On 01/06/2025 Spot Bond				100.00000	0.00000	100.34705				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	21.38242	100.00000	21.33062				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	100.47980				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			8.43000	102.60490	8.43000	102.58162				0.00	0	370,000,000
Total MQB02 SPOT										0.00	0	370,000,000
Total For MQB02										0.00	0	370,000,000
MTN03 On 13/07/2015 Spot Bond			7.28000	102.29291	7.28000	102.27297				0.00	0	0
Total MTN03 SPOT										0.00	0	0
Total For MTN03										0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.42000	105.30836	8.42000	105.28437				0.00	0	1,040,000,000
Total MTN04 SPOT										0.00	0	1,040,000,000
Total For MTN04										0.00	0	1,040,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.92199	100.89771	6.90452				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.01188	100.61875	6.99423				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
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
N4A411On 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	96.20033				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	100.64420				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	100.69915				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	0.99939	100.00000	0.99688				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	0.99939	100.00000	0.99688				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			8.71500	100.18813	8.71500	100.16453				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10£ On 25/07/2016 Spot Bond			7.66500	100.02398	7.66500	100.00320				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11£ On 28/11/2020 Spot Bond			8.83000	103.08369	8.83000	103.05908				0.00	0	95,000,000
Total NBK11A SPOT										0.00	0	95,000,000
Total For NBK11A										0.00	0	95,000,000
NBK12£ On 19/03/2021 Spot Bond			8.58500	103.64397	8.58500	103.61991				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13/On 19/03/2024 Spot Bond			9.05000	104.10071	9.05000	104.07526				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	101.43917				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			8.94500	103.71091	8.94500	103.69729				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	100.46460				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			9.18500	98.84762	9.18500	98.80307				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	101.54924				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			9.86000	98.25150	9.86000	98.22538				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	101.14851				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	100.46203				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	99.80819				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	101.35435				0.00	0	1,000,000,000
Total NBK19B SPOT										0.00	0	1,000,000,000
Total For NBK19B										0.00	0	1,000,000,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.58450				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.68363			0.00	600,000,000	300,000,000
Total NBK21B SPOT									0.00	600,000,000	300,000,000
Total For NBK21B									0.00	600,000,000	300,000,000
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.67342			0.00	400,000,000	200,000,000
Total NBK22B SPOT									0.00	400,000,000	200,000,000
Total For NBK22B									0.00	400,000,000	200,000,000
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.69127			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	100.68251			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	100.74020			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			7.15000	101.67016	7.15000	101.65094			0.00	0	767,700,000
Total NBK2A SPOT									0.00	0	767,700,000
Total For NBK2A									0.00	0	767,700,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	100.67704			0.00	5,280,000,000	1,320,000,000
Total NBK2B SPOT									0.00	5,280,000,000	1,320,000,000
Total For NBK2B									0.00	5,280,000,000	1,320,000,000
NBK3A On 09/09/2019 Spot Bond			8.57500	110.55626	8.57500	110.53103		857,500,000,000.00	100,000,000	100,000,000	1,493,100,000
Total NBK3A SPOT								857,500,000,000.00	100,000,000	100,000,000	1,493,100,000
Total For NBK3A								857,500,000,000.00	100,000,000	100,000,000	1,493,100,000
NBK4 On 28/10/2024 Spot Bond			10.43500	38.51100	10.43500	38.50053			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			7.08000	104.19326	7.08000	104.17318		8,343,072,000,000.00	1,178,400,000	1,178,400,000	1,519,200,000
Total NBK6A SPOT								8,343,072,000,000.00	1,178,400,000	1,178,400,000	1,519,200,000
Total For NBK6A								8,343,072,000,000.00	1,178,400,000	1,178,400,000	1,519,200,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.28557			0.00	5,920,000,000	1,480,000,000
Total NBK6B SPOT									0.00	5,920,000,000	1,480,000,000
Total For NBK6B									0.00	5,920,000,000	1,480,000,000
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.30106			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.59000	101.56955	7.59000	106.22287			15,180,000,000,000.00	2,000,000,000	2,880,000,000
Total NBK9A SPOT									15,180,000,000,000.00	2,000,000,000	2,880,000,000
Total For NBK9A									15,180,000,000,000.00	2,000,000,000	2,880,000,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.69542			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	101.82816			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	101.55331			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	101.37333			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	100.32909			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	95.23245			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	100.31215			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	101.07112			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	101.01392			0.00	0	0
Total NCLN66 SPOT									0.00	0	0
Total For NCLN66									0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	91.64982			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.43848				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	100.64207				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	99.94105				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	99.94433				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	102.15502				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	99.94632				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	99.94219				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	99.94223				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	100.92500				0.00	1,000,000,000	500,000,000
Total NCLN81 SPOT										0.00	1,000,000,000	500,000,000
Total For NCLN81										0.00	1,000,000,000	500,000,000
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	99.93340				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			9.60500	106.25641	9.60500	106.17993				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	99.93381				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.64000	105.02688	9.64000	105.13039				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	99.93340				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	99.94013				0.00	2,000,000,000	1,000,000,000
Total NCLN88 SPOT										0.00	2,000,000,000	1,000,000,000
Total For NCLN88										0.00	2,000,000,000	1,000,000,000
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	99.94013				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	99.93275				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	99.93192				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	100.28888				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			7.87000	106.54319	7.87000	101.25295				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	101.22051				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	99.04610				0.00	1,200,000,000	600,000,000
Total NED14 SPOT										0.00	1,200,000,000	600,000,000
Total For NED14										0.00	1,200,000,000	600,000,000
NED15 On 08/04/2024 Spot Bond			9.75500	107.45808	9.75500	108.95333				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	103.39992				0.00	3,200,000,000	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 NED16 SPOT										0.00	3,200,000,000	800,000,000
Total For NED16										0.00	3,200,000,000	800,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.49862				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	101.47386				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	101.27764				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	121.93150	9.44500	121.90042				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	100.57037				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	107.48000	10.00000	107.45200				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	169.30921	2.24000	169.30868				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			2.59000	95.79010	2.59000	138.33571				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	184.77943	3.45000	184.77041				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			8.36000	105.55275	8.36000	105.52887				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.99000	106.63198	8.99000	106.60536				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.44997				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.47626				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	100.42617				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	100.44109				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.43217				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			9.19000	106.61610	9.19000	108.21998				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	100.44115				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	100.45002				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	100.44407				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			9.39000	106.60042	9.39000	106.57262				0.00	0	0
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	100.46201				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	100.45597				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.45895				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	100.56866				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	100.53255				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	100.46787				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			8.30000	115.98020	8.30000	115.95429				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.03500	122.07987	9.03500	122.05007				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.13500	173.24951	2.13500	173.24945				0.00	0	8,400,000,000
Total NRA023 SPOT										0.00	0	8,400,000,000
Total For NRA023										0.00	0	8,400,000,000
NRA02: On 30/11/2028 Spot Bond			9.81000	121.77649	9.81000	121.74446				0.00	0	3,020,000,000
Total NRA028 SPOT										0.00	0	3,020,000,000
Total For NRA028										0.00	0	3,020,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.44454				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	101.27755				0.00	0	0
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	99.90779				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	100.18801				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.37963				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	100.43720				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.44477				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13 On 28/05/2020 Spot Bond			100.00000	16.64220	100.00000	16.60053				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	62.64315	100.00000	62.48803				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			7.17000	104.49269	7.17000	104.47246				0.00	0	7,060,400,000
Total OML01 SPOT										0.00	0	7,060,400,000
Total For OML01										0.00	0	7,060,400,000
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.37580				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			9.51000	101.22046	9.51000	101.83854				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	36.77378	100.00000	36.68169				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	97.96000				0.00	0	0
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	100.59314				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	107.48000	10.00000	107.45200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	102.62465				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	100.29692				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	100.21870				0.00	600,000,000	200,000,000
Total PMM17 SPOT										0.00	600,000,000	200,000,000
Total For PMM17										0.00	600,000,000	200,000,000
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	99.89066				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	101.74383				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	101.09326				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC004 On 30/06/2021 Spot Bond			9.23500	104.30017	9.23500	104.97525				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	100.96992				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A2 On 27/01/2028 Spot Bond				100.00000	0.00000	100.99651				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A3 On 27/01/2028 Spot Bond				100.00000	0.00000	101.00848				0.00	0	0
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	101.03506				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	101.14931				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.17586				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	101.04256				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			7.68000	44.44263	7.68000	44.43343				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			6.18000	103.57581	6.18000	103.55880		463,561,800,000,000.00	75,010,000,000	545,431,166,800		
Total R158 SPOT								3,561,800,000,000.00	75,010,000,000	545,431,166,800		
Total For R158								3,561,800,000,000.00	75,010,000,000	545,431,166,800		
R158P On 15/09/2015 Spot Bond			6.38000	96.93324	6.38000	96.91682				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			6.48000	109.93993	6.48000	109.92088		799,840,819,296,000.00	123,432,225,200	153,889,287,700		
Total R159 SPOT								19,840,819,296,000.00	123,432,225,200	153,889,287,700		
Total For R159								19,840,819,296,000.00	123,432,225,200	153,889,287,700		
R159P On 15/09/2016 Spot Bond			6.31000	91.14841	6.31000	91.13302				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			7.98000	121.48174	7.86000	122.48178		113,420,106,982,000.00	1,768,599,010,900	1,725,396,420,200		
Total R186 SPOT								13,420,106,982,000.00	768,599,010,900	725,396,420,200		
Total For R186								13,420,106,982,000.00	768,599,010,900	725,396,420,200		
R187P On 21/12/2026 Spot Bond			7.60000	41.59166	7.60000	41.58313				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			7.52000	38.98375	7.52000	38.97585				0.00	0	0
Total R188P SPOT										0.00	0	0
Total For R188P										0.00	0	0
R197 On 07/12/2023 Spot Bond			1.73000	285.44907	1.73000	285.45215		2,771,467,266,000.00	1,602,004,200	17,531,609,400		
Total R197 SPOT								2,771,467,266,000.00	1,602,004,200	17,531,609,400		
Total For R197								2,771,467,266,000.00	1,602,004,200	17,531,609,400		
R202 On 07/12/2033 Spot Bond			1.70000	236.19645	1.70000	236.19919		21,346,975,990,000.00	12,557,044,700	179,510,373,600		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 SPOT									21,346,975,990,000.00	12,557,044,700	179,510,373,600
Total For R202									21,346,975,990,000.00	12,557,044,700	179,510,373,600
R2023 On 28/02/2023 Spot Bond			7.77500	100.22637	7.65000	100.93967			847,706,444,302,500.00	237,647,131,100	490,085,772,400
Total R2023 SPOT									17,706,444,302,500.00	237,647,131,100	490,085,772,400
Total For R2023									17,706,444,302,500.00	237,647,131,100	490,085,772,400
R203 On 15/09/2017 Spot Bond			7.00000	102.87960	6.87000	103.15900			415,894,206,900,000.00	487,984,886,700	1,095,755,323,600
Total R203 SPOT									15,894,206,900,000.00	487,984,886,700	1,095,755,323,600
Total For R203									15,894,206,900,000.00	487,984,886,700	1,095,755,323,600
R2030 On 31/01/2030 Spot Bond			8.23000	99.04882	8.23000	99.02675			457,470,355,442,000.00	55,585,705,400	560,238,405,800
Total R2030 SPOT									17,470,355,442,000.00	55,585,705,400	560,238,405,800
Total For R2030									17,470,355,442,000.00	55,585,705,400	560,238,405,800
R2032 On 31/03/2032 Spot Bond			8.36500	102.79030	8.36500	102.76716			333,874,201,573,500.00	39,913,233,900	374,694,050,100
Total R2032 SPOT									13,874,201,573,500.00	39,913,233,900	374,694,050,100
Total For R2032									13,874,201,573,500.00	39,913,233,900	374,694,050,100
R2037 On 31/01/2037 Spot Bond			8.43500	101.70765	8.43500	101.68445			780,954,273,403,500.00	92,584,976,100	390,046,781,300
Total R2037 SPOT									10,954,273,403,500.00	92,584,976,100	390,046,781,300
Total For R2037									10,954,273,403,500.00	92,584,976,100	390,046,781,300
R204 On 21/12/2018 Spot Bond			7.25000	104.32509	7.12500	104.71740			769,849,747,125,000.00	244,117,206,500	762,702,069,200
Total R204 SPOT									19,849,747,125,000.00	244,117,206,500	762,702,069,200
Total For R204									19,849,747,125,000.00	244,117,206,500	762,702,069,200
R2044 On 31/01/2044 Spot Bond			8.46500	104.15422	8.46500	104.13037			875,167,214,316,500.00	103,386,558,100	206,196,880,200
Total R2044 SPOT									15,167,214,316,500.00	103,386,558,100	206,196,880,200
Total For R2044									15,167,214,316,500.00	103,386,558,100	206,196,880,200
R2048 On 28/02/2048 Spot Bond			8.45500	103.68126	8.45500	103.65792			022,201,032,317,500.00	120,898,998,500	324,134,417,100
Total R2048 SPOT									22,201,032,317,500.00	120,898,998,500	324,134,417,100
Total For R2048									22,201,032,317,500.00	120,898,998,500	324,134,417,100
R207 On 15/01/2020 Spot Bond			7.43000	100.50756	7.31000	100.96659			465,038,477,916,000.00	331,768,301,200	615,073,539,200
Total R207 SPOT									15,038,477,916,000.00	331,768,301,200	615,073,539,200
Total For R207									15,038,477,916,000.00	331,768,301,200	615,073,539,200
R208 On 31/03/2021 Spot Bond			7.56000	99.26164	7.43500	99.82659			959,053,043,780,000.00	259,134,000,500	1,215,486,773,800
Total R208 SPOT									19,053,043,780,000.00	259,134,000,500	215,486,773,800
Total For R208									19,053,043,780,000.00	259,134,000,500	215,486,773,800
R209 On 31/03/2036 Spot Bond			8.51000	80.94108	8.39000	81.89943			149,618,972,774,000.00	370,107,987,400	675,088,012,400
Total R209 SPOT									19,618,972,774,000.00	370,107,987,400	675,088,012,400
Total For R209									19,618,972,774,000.00	370,107,987,400	675,088,012,400
R210 On 31/03/2028 Spot Bond			1.75000	175.12263	1.75000	175.12440			23,674,907,900,000.00	13,528,518,800	35,290,409,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 SPOT									23,674,907,900,000.00	13,528,518,800	35,290,409,700
Total For R210									23,674,907,900,000.00	13,528,518,800	35,290,409,700
R211 On 31/01/2017 Spot Bond			1.50000	130.19490	1.50000	130.19710			1,219,906,800,000.00	813,271,200	39,311,635,600
Total R211 SPOT									1,219,906,800,000.00	813,271,200	39,311,635,600
Total For R211									1,219,906,800,000.00	813,271,200	39,311,635,600
R212 On 31/01/2022 Spot Bond			1.68500	136.36761	1.72000	136.07068			31,059,304,733,000.00	18,432,821,800	174,032,441,500
Total R212 SPOT									31,059,304,733,000.00	18,432,821,800	174,032,441,500
Total For R212									31,059,304,733,000.00	18,432,821,800	174,032,441,500
R213 On 28/02/2031 Spot Bond			8.40000	88.15510	8.28000	89.09538			240,394,324,440,000.00	385,761,229,100	703,731,131,700
Total R213 SPOT									240,394,324,440,000.00	385,761,229,100	703,731,131,700
Total For R213									240,394,324,440,000.00	385,761,229,100	703,731,131,700
R214 On 28/02/2041 Spot Bond			8.41000	80.27883	8.41000	80.26086			004,189,143,630,000.00	238,310,243,000	710,586,928,600
Total R214 SPOT									004,189,143,630,000.00	238,310,243,000	710,586,928,600
Total For R214									004,189,143,630,000.00	238,310,243,000	710,586,928,600
R227C On 15/03/2015 Spot Bond			6.54000	99.94628	6.54000	99.96418			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			6.38000	96.93324	6.38000	96.91682			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			6.30000	94.03318	6.30000	94.01734			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			6.31000	91.14841	6.31000	91.13302			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			6.45000	98.34895	6.45000	98.33186			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			6.32000	95.37533	6.32000	95.35903			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0
R329C On 21/06/2016 Spot Bond			6.30000	92.47640	6.30000	92.46064			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			6.36000	89.56057	6.36000	89.54517			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			6.84500	85.88378	6.84500	85.86790			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			6.89500	82.93092	6.89500	82.91548			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			7.13000	79.57581	7.13000	79.56050			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			7.11000	76.89242	7.11000	76.87766			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			7.09000	74.31387	7.09000	74.29964			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			7.08000	71.80264	7.08000	71.78892			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			7.27000	68.68177	7.27000	68.66829			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			7.25000	66.34648	7.25000	66.33350			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			7.35500	63.62076	7.35500	63.60813			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			7.32500	61.48427	7.32500	61.47212			0.00	0	0
Total R340C SPOT									0.00	0	0
Total For R340C									0.00	0	0
R341C On 21/06/2022 Spot Bond			7.29500	59.43674	7.29500	59.42504			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			7.26500	57.47405	7.26500	57.46279			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.22500	55.63662	7.22500	55.62577				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			7.18500	53.87876	7.18500	53.86832				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			7.80000	49.23197	7.80000	49.22162				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			7.76000	47.56241	7.76000	47.55246				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			7.72000	45.96719	7.72000	45.95763				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			7.68000	44.44263	7.68000	44.43343				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			7.64000	42.98522	7.64000	42.97636				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			7.60000	41.59166	7.60000	41.58313				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			7.56000	40.25882	7.56000	40.25061				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			7.52000	38.98375	7.52000	38.97585				0.00	0	0
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	103.45715				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	100.80419				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.95724				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	102.71036				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	100.16622				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	21.96105	100.00000	21.90606				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	15.30661	100.00000	15.26871				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	28.33052	100.00000	28.26190				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	60.45499	100.00000	60.30360				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	27.97603	100.00000	27.90825				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	21.12978	100.00000	21.07530				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.23978	100.00000	8.21422				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	13.01615	100.00000	12.98258				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	11.12962	100.00000	11.10091				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	9.29179	100.00000	9.26783				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	101.62318				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	100.12609				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	100.17679				0.00	1,400,000,000	700,000,000
Total RDFB03 SPOT										0.00	1,400,000,000	700,000,000
Total For RDFB03										0.00	1,400,000,000	700,000,000
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.38453				0.00	300,000,000	100,000,000
Total RDFB04 SPOT										0.00	300,000,000	100,000,000
Total For RDFB04										0.00	300,000,000	100,000,000
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.40393				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	99.87945				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	102.15040				0.00	600,000,000	200,000,000
Total RDFC17 SPOT										0.00	600,000,000	200,000,000
Total For RDFC17										0.00	600,000,000	200,000,000
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.38964				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	100.33627				0.00	0	0
Total RDFC19 SPOT										0.00	0	0
Total For RDFC19										0.00	0	0
RES01I On 02/03/2018 Spot Bond			100.00000	16.15191	100.00000	16.11278				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	11.33056	100.00000	11.30311				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	9.38751	100.00000	9.36477				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	8.67444	100.00000	8.65343				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	100.71226				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	101.30710				0.00	200,000,000	100,000,000
Total RES15 SPOT										0.00	200,000,000	100,000,000
Total For RES15										0.00	200,000,000	100,000,000
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.86404				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	100.16712				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	101.30581				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.31548				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	100.17336				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	100.82177				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.18509				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	87.12634				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	83.21582				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	89.43634				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	88.31854				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	102.38412				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	84.09163				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	93.22921				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	103.34652	12.35000	103.31231				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	14.82453	100.00000	14.78742				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	100.33928				0.00	0	0
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	99.86689				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	5.74565	100.00000	5.73157				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP04I On 07/10/2016 Spot Bond			100.00000	24.94620	100.00000	24.88442			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07I On 31/01/2016 Spot Bond			100.00000	57.45903	100.00000	57.31515			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	14.45785	100.00000	14.44013			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	30.69336	100.00000	30.61650			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	105.34290			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	78.90256			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			8.73500	109.77845	8.73500	109.75268		15,723,000,000,000.00	1,800,000,000	1,697,100,000	
Total RW21 SPOT								15,723,000,000,000.00	1,800,000,000	1,697,100,000	
Total For RW21								15,723,000,000,000.00	1,800,000,000	1,697,100,000	
RW23 On 10/12/2023 Spot Bond			8.90000	106.18401	8.90000	106.15862		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			9.51000	90.68643	9.51000	108.27162		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	97.08304		0.00	0	0	
Total SBC2 SPOT								0.00	0	0	
Total For SBC2								0.00	0	0	
SBK12 On 24/11/2016 Spot Bond			7.68000	108.25955	7.68000	108.23701		9,216,000,000,000.00	1,200,000,000	1,750,000,000	
Total SBK12 SPOT								9,216,000,000,000.00	1,200,000,000	1,750,000,000	
Total For SBK12								9,216,000,000,000.00	1,200,000,000	1,750,000,000	
SBK12 On 25/11/2020 Spot Bond			10.00000	107.48000	10.00000	107.45200		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.40428				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			8.92000	104.55902	8.92000	104.53395				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	102.04269				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	101.20276				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	102.67741				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	101.16633				0.00	0	350,000,000
Total SBK18 SPOT										0.00	0	350,000,000
Total For SBK18										0.00	0	350,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.14623				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	100.39453				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	101.24338				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			7.08000	103.47029	7.08000	103.45047				0.00	0	0
Total SBK7 SPOT										0.00	0	0
Total For SBK7										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.62500	103.06483	8.62500	103.04092				0.00	0	2,370,000,000
Total SBK9 SPOT										0.00	0	2,370,000,000
Total For SBK9										0.00	0	2,370,000,000
SBN27 On 15/09/2015 Spot Bond			7.67000	102.83856	7.67000	102.81774				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.96000	102.69628	7.96000	102.67474				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			7.43000	102.95660	7.43000	102.93639				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			8.27000	100.02171	8.27000	99.99969				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			7.57500	102.88525	7.57500	102.86467				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			7.84000	102.75511	7.84000	102.73386				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	100.01876				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	101.55345				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			7.92000	102.09619	7.92000	102.07428				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	101.49422				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	99.88283				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.07859				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			8.90500	108.37335	8.90500	108.34742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.76000	105.33411	9.76000	105.30639				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	100.66696				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	100.52920				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	100.63636				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	102.65910				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			8.70500	103.33980	8.70500	103.31547				0.00	0	561,200,000
Total SBS25 SPOT										0.00	0	561,200,000
Total For SBS25										0.00	0	561,200,000
SBS26 On 28/02/2017 Spot Bond			100.00000	20.56586	100.00000	20.51984				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			9.19000	106.35632	9.19000	106.32993				0.00	0	2,500,000,000
Total SBS27 SPOT										0.00	0	2,500,000,000
Total For SBS27										0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.17034				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			8.70000	102.23399	8.70000	102.21008				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.77000	91.99459	9.77000	91.97035				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	99.48080				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.51000	104.51628	9.51000	104.48961				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	99.96332				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	99.96223				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			9.66000	102.66924	9.66000	102.64248				0.00	0	1,500,000,000
Total SBS34 SPOT										0.00	0	1,500,000,000
Total For SBS34										0.00	0	1,500,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.95007				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	100.97558				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			8.71000	98.17483	8.71000	98.15171				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			9.78000	96.87899	9.78000	96.85344				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			10.33000	96.60447	10.33000	96.57760				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			9.13500	100.25032	9.13500	100.22558				0.00	0	135,600,000
Total SBS4 SPOT										0.00	0	135,600,000
Total For SBS4										0.00	0	135,600,000
SBS9 On 07/07/2016 Spot Bond			7.48000	107.00274	7.48000	106.98103				0.00	0	330,000,000
Total SBS9 SPOT										0.00	0	330,000,000
Total For SBS9										0.00	0	330,000,000
SBS11 On 07/12/2023 Spot Bond			2.34000	126.32388	2.34000	273.32902				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			2.14500	100.96473	2.14500	128.67547				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	21.58938	100.00000	21.53708				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	101.26196				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	21.12467	100.00000	21.07350				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				165.20200	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	113.41561	2.77000	127.22273				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.96010	6.50000	102.94201				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	101.15360				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.68279				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	103.09111				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			8.90000	101.57183	8.90000	101.54752				0.00	0	287,900,000
Total SHS05 SPOT										0.00	0	287,900,000
Total For SHS05										0.00	0	287,900,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.75607				0.00	6,280,000	1,570,000
Total SHS06 SPOT										0.00	6,280,000	1,570,000
Total For SHS06										0.00	6,280,000	1,570,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.56998				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	99.87345				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	22.44035	100.00000	22.38415				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	107.48000	10.00000	107.45200				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	100.02171				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	87.01010	100.00000	86.80775				0.00	0	0
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	100.07130				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	39.85799	100.00000	39.75929				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	35.58629	100.00000	35.49817				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	28.71132	100.00000	28.64100				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			9.21000	102.27916	9.21000	102.25414				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	101.29726				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	101.74183				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	100.49269				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			7.73000	103.32593	7.73000	103.30429				0.00	0	2,140,000,000
Total SLI2 SPOT										0.00	0	2,140,000,000
Total For SLI2										0.00	0	2,140,000,000
SLI3 On 15/08/2023 Spot Bond			8.72500	100.58504	8.72500	100.63569				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			8.27000	100.02171	8.27000	99.99969				0.00	0	3,290,000,000
Total SNT01 SPOT										0.00	0	3,290,000,000
Total For SNT01										0.00	0	3,290,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.45939				0.00	0	0
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	100.57669				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	100.90146				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.43582				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	100.44756				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	100.32847				0.00	0	1,490,000,000
Total SPG001 SPOT										0.00	0	1,490,000,000
Total For SPG001										0.00	0	1,490,000,000
SSA01 On 28/06/2016 Spot Bond			7.97000	104.07638	7.97000	104.05404				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	101.19065				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	101.45944				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	101.26453				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			8.98500	99.66867	8.98500	99.64460				0.00	0	427,600,000
Total SSA06 SPOT										0.00	0	427,600,000
Total For SSA06										0.00	0	427,600,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.33513				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	99.80795				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	101.10510				0.00	0	12,470,000,000
Total SSN003 SPOT										0.00	0	12,470,000,000
Total For SSN003										0.00	0	12,470,000,000
SSN00 On 31/03/2021 Spot Bond			8.81500	93.62117	8.81500	93.59899				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			8.81500	93.62117	8.81500	93.59899				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			8.56000	96.13082	8.56000	96.10856				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	99.97934				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			7.75000	101.17957	7.75000	101.15867				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			2.48000	109.83391	2.48000	110.25168				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			8.28500	100.98675	8.28500	100.96423				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	100.39393				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			9.71000	107.94698	9.71000	107.91886				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	100.29835				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			9.90000	77.31364	9.90000	77.29334				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	101.19253				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	101.22265				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN027 On 25/09/2019 Spot Bond				100.00000	0.00000	99.83269				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN028 On 16/10/2019 Spot Bond				100.00000	0.00000	101.36543				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN029 On 07/12/2023 Spot Bond				100.00000	0.00000	99.74345				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN030 On 24/05/2017 Spot Bond				100.00000	0.00000	100.44404				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN031 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
SSN032 On 20/12/2019 Spot Bond				100.00000	0.00000	99.93890				0.00	0	0
Total SSN032 SPOT										0.00	0	0
Total For SSN032										0.00	0	0
SSN033 On 17/03/2020 Spot Bond			100.00000	1.44465	100.00000	1.44115			770,000,000,000,000.00	57,700,000,000	30,000,000,000	
Total SSN033 SPOT									'0,000,000,000,000.00	57,700,000,000	30,000,000,000	
Total For SSN033									'0,000,000,000,000.00	57,700,000,000	30,000,000,000	
SY1211 On 17/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1211 SPOT										0.00	0	0
Total For SY1211										0.00	0	0
SY1218 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
SY1220 On 29/04/2015 Spot Bond				100.00000	0.00000	99.24731				0.00	0	0
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	99.24939				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	99.14146				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	98.98342				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	98.94051				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	98.89861				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	99.98279				0.00	11,000,000,000	11,000,000,000
Total SY1227 SPOT										0.00	11,000,000,000	11,000,000,000
Total For SY1227										0.00	11,000,000,000	11,000,000,000
SY1228 On 22/05/2015 Spot Bond				100.00000	0.00000	98.84785				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	98.72006				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	98.53146				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	0.00000	98.50890				0.00	0	0
Total SY1231 SPOT										0.00	0	0
Total For SY1231										0.00	0	0
SY1232 On 17/06/2015 Spot Bond			100.00000	80.04386	100.00000	79.86871				0.00	0	0
Total SY1232 SPOT										0.00	0	0
Total For SY1232										0.00	0	0
SY1233 On 22/04/2015 Spot Bond			100.00000	91.25000	100.00000	100.00000				0.00	0	0
Total SY1233 SPOT										0.00	0	0
Total For SY1233										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.64000	102.59622	6.64000	102.57781				0.00	0	46,280,000,000
Total SZ18 SPOT										0.00	0	46,280,000,000
Total For SZ18										0.00	0	46,280,000,000
SZ25 On 30/09/2025 Spot Bond			8.51000	107.53726	8.51000	107.51265				0.00	0	0

Contract 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	0
Total For SZ25										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	57.45034	100.00000	57.30648				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	101.09972				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	100.82891				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	100.29991				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	99.94787				0.00	820,200,000	410,100,000
Total TFS122 SPOT										0.00	820,200,000	410,100,000
Total For TFS122										0.00	820,200,000	410,100,000
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	99.94502				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	100.46885				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	98.43743				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	100.88687				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	100.92456				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			7.73000	102.39520	7.73000	102.37375				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	101.15876				0.00	0	0

Contract 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	101.18955				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	101.25968	7.83000	101.23820				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	101.14181				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	101.18031				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	101.23903				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	101.14181				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	101.18031				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	84.83985	7.16000	101.13350				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	101.25573				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.24957				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	101.39713				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	101.37717				0.00	0	0

Contract 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	101.97868				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	101.91002				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	101.14027				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	101.18955				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	101.40241	8.73000	101.37847				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	100.86153				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	101.18031				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			8.59500	97.24323	8.59500	100.16906				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	100.68048				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	101.19904				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	101.25880				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	101.24188				0.00	0	0

Contract 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	101.25487				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	101.39406				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	101.38792				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	101.35409				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	101.87185				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	101.87797				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	101.87253				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	100.43876				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	100.45343				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			8.91000	101.33227	8.91000	101.53196				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	100.44462				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	100.46516				0.00	0	0

Contract 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			8.82000	99.56997	8.82000	99.54623				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	100.72369				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	100.76210				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			8.93000	95.20304	8.93000	98.54278				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	100.49151				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	100.49151				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	100.80523				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	100.53828				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	100.53828				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	100.88174				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	100.72690				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	100.72690				0.00	0	0

Contract 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	101.19040				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	101.20059				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	6.68792	101.06155	6.67120				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	101.42130				0.00	3,695,130,600	1,847,565,300
Total THE9A1 SPOT										0.00	3,695,130,600	1,847,565,300
Total For THE9A1										0.00	3,695,130,600	1,847,565,300
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	101.17732				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	101.63534				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	101.17732				0.00	0	0

Contract 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
THE9AI On 18/07/2039 Spot Bond				100.00000	0.00000	101.19284			0.00	800,000,000	400,000,000
Total THE9A6 SPOT									0.00	800,000,000	400,000,000
Total For THE9A6									0.00	800,000,000	400,000,000
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.20059			0.00	0	0
Total THE9A7 SPOT									0.00	0	0
Total For THE9A7									0.00	0	0
THE9AI On 18/07/2016 Spot Bond				100.00000	0.00000	101.16801			0.00	0	0
Total THE9A8 SPOT									0.00	0	0
Total For THE9A8									0.00	0	0
THE9AI On 18/07/2016 Spot Bond				100.00000	0.00000	101.19284			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	101.27814			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	101.27814			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	101.27814			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	101.40214			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	101.43313			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	101.39440			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	102.01315			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	102.05176			0.00	0	0

Contract 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	102.03632			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			6.73000	105.13581	6.73000	105.11658			0.00	0	596,200,000
Total TL15 SPOT									0.00	0	596,200,000
Total For TL15									0.00	0	596,200,000
TL20 On 22/02/2020 Spot Bond			9.26000	87.91527	9.26000	87.86261		9,260,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
Total TL20 SPOT								9,260,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
Total For TL20								9,260,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
TL20/R On 25/11/2020 Spot Bond			10.00000	107.48000	10.00000	107.45200		0.00	0	0	0
Total TL20/R207 SPOT								0.00	0	0	0
Total For TL20/R207								0.00	0	0	0
TN17 On 14/11/2017 Spot Bond			7.83000	106.49758	7.83000	106.47498		0.00	0	30,177,200,000	30,177,200,000
Total TN17 SPOT								0.00	0	30,177,200,000	30,177,200,000
Total For TN17								0.00	0	30,177,200,000	30,177,200,000
TN20 On 17/09/2020 Spot Bond			9.08500	106.04619	9.08500	106.02058		18,170,000,000.00	2,000,000	19,390,700,000	19,390,700,000
Total TN20 SPOT								18,170,000,000.00	2,000,000	19,390,700,000	19,390,700,000
Total For TN20								18,170,000,000.00	2,000,000	19,390,700,000	19,390,700,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.07827	100.00000	1.07560		0.00	0	0	0
Total TN20U SPOT								0.00	0	0	0
Total For TN20U								0.00	0	0	0
TN23 On 06/11/2023 Spot Bond			9.35500	112.34633	9.35500	112.31795		0.00	0	11,200,000,000	11,200,000,000
Total TN23 SPOT								0.00	0	11,200,000,000	11,200,000,000
Total For TN23								0.00	0	11,200,000,000	11,200,000,000
TN25 On 19/08/2025 Spot Bond			9.57000	100.23911	9.57000	100.21323		0.00	0	17,630,000,000	17,630,000,000
Total TN25 SPOT								0.00	0	17,630,000,000	17,630,000,000
Total For TN25								0.00	0	17,630,000,000	17,630,000,000
TN27 On 14/11/2027 Spot Bond			9.61000	97.88988	9.61000	97.86450		17,298,000,000,000.00	1,800,000,000	10,654,800,000	10,654,800,000
Total TN27 SPOT								17,298,000,000,000.00	1,800,000,000	10,654,800,000	10,654,800,000
Total For TN27								17,298,000,000,000.00	1,800,000,000	10,654,800,000	10,654,800,000
TN30 On 09/10/2030 Spot Bond			9.93000	109.07139	9.93000	109.04235		0.00	0	3,500,000,000	3,500,000,000
Total TN30 SPOT								0.00	0	3,500,000,000	3,500,000,000
Total For TN30								0.00	0	3,500,000,000	3,500,000,000
TN40 On 09/10/2040 Spot Bond			10.32000	108.55923	10.32000	108.52923		0.00	0	2,500,000,000	2,500,000,000

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										0.00	0	2,500,000,000
Total For TN40										0.00	0	2,500,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.13834				0.00	0	0
Total TNF16 SPOT										0.00	0	0
Total For TNF16										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.48269				0.00	0	143,132,800
Total TNF18 SPOT										0.00	0	143,132,800
Total For TNF18										0.00	0	143,132,800
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.60435				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	100.61932				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	100.62082				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	100.69448				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	100.84715				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	100.62010				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	101.40872				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	107.48000	10.00000	107.45200				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	101.43711				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	101.46617				0.00	0	0

Contract 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	101.22567				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	101.30511				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	99.65259	10.00000	99.62592				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	99.66123	9.75000	99.63522				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	9.66991	100.00000	9.64497				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	100.01945				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	100.02059				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	100.02123				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	100.02135				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	100.02488				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	100.03251				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	12.79257	100.00000	12.76055				0.00	0	0

Contract 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	99.96335				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	99.70839				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	99.45624				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	98.70928				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	98.45070				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	97.87744				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	97.65949				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	97.37911				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	97.08615				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	96.81454				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	100.00000				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	98.85550				0.00	0	0

Contract 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	95.75608				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	95.29497				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	94.94317				0.00	300,000,000	100,000,000
Total TSP180 SPOT										0.00	300,000,000	100,000,000
Total For TSP180										0.00	300,000,000	100,000,000
TSP180 On 21/01/2016 Spot Bond				100.00000	0.00000	94.29706				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	99.27190				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	94.08745				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	93.70672				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	93.36510				0.00	300,000,000	100,000,000
Total TSP185 SPOT										0.00	300,000,000	100,000,000
Total For TSP185										0.00	300,000,000	100,000,000
TTO01U On 28/08/2019 Spot Bond			100.00000	13.78338	100.00000	13.74887				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	94.31525	100.00000	94.07216				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	99.72678	100.00000	99.45504				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	101.13534				0.00	0	0

Contract 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	101.10836				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	101.01897				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	100.98066				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	100.80110				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	100.63153				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	100.60548				0.00	900,000,000	300,000,000
Total TWC085 SPOT										0.00	900,000,000	300,000,000
Total For TWC085										0.00	900,000,000	300,000,000
TWC08 On 24/03/2015 Spot Bond				100.00000	0.00000	100.36724				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	100.34096				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	101.24425				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	100.37740				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	101.11685				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	100.34616				0.00	0	0

Contract 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			8.83500	108.95212	8.83500	108.92653				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	7.53892	100.00000	7.52366				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	7.36490	100.00000	7.34999				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	99.82685				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	100.97904				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	68.22430	100.00000	68.09701				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	100.73970				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	100.76299				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	100.76403				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	101.59752				0.00	0	0

Contract 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	101.64022				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	7.07829	100.00000	7.06397				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	6.90427	100.00000	6.89030				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			6.87000	110.09279	6.87000	110.07225				0.00	0	10,000,000,000
Total WS04 SPOT										0.00	0	10,000,000,000
Total For WS04										0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.99000	234.60794	1.99000	234.60873				0.00	0	500,000,000
Total WS05 SPOT										0.00	0	500,000,000
Total For WS05										0.00	0	500,000,000
WSP1 On 28/05/2015 Spot Bond			6.50000	103.19522	6.50000	103.17707				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			7.37000	105.96555	7.37000	105.94437				0.00	0	4,800,000,000
Total WSP2 SPOT										0.00	0	4,800,000,000
Total For WSP2										0.00	0	4,800,000,000
WSP3 On 28/05/2019 Spot Bond			7.68000	107.37424	7.68000	107.35188				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			7.93500	107.17772	7.93500	107.15468				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			7.97500	107.64951	7.97500	107.62626				0.00	0	2,700,000,000
Total WSP5 SPOT										0.00	0	2,700,000,000
Total For WSP5										0.00	0	2,700,000,000
Z014 On 30/06/2015 Spot Bond			6.13000	98.28335	6.13000	98.26713				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 2014 SPOT										0.00	0	0
Total For 2014										0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.06000	96.55104	6.06000	96.53521				0.00	0	0
Total 2020 SPOT										0.00	0	0
Total For 2020										0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.13000	98.26713	6.13000	98.25092				0.00	0	0
Total 2071 SPOT										0.00	0	0
Total For 2071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.07000	72.98188	7.07000	72.96788				0.00	0	0
Total 2083 SPOT										0.00	0	0
Total For 2083										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	66.35234	100.00000	66.22645				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	35.12112	100.00000	35.05449				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										47,547,477,140,957,000.00	5,457,009,242,200	265,242,847,800
Total for SPOT :										47,547,477,140,957,000.00	457,009,242,200	265,242,847,800
Total Futures										47 547 477 314 048 000.00	457,009,243,841	265,243,251,391
Total Options										0.00	0	42,478
Grand Total:										47,547,477,314,048,000.00	457,009,243,841	265,243,293,869