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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/03/2015

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	07/05/2015 Bond Future			122.11538	122.11538	122.45045	122.45045			0.00	0	0
EL28	On	06/08/2015 Bond Future			124.10049	124.10049	124.44287	124.44287			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	07/05/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015 Bond Future	125.00	Put			2,549.55000	2.54955	2,884,620		0.00	0	0
EL28	On	07/05/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015 Bond Future	125.01	Put			2,559.55000	2.55955	2,894,620		0.00	0	0
EL28	On	07/05/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015 Bond Future	124.99	Put			2,539.55000	2.53955	2,874,620		0.00	0	0
EL28	On	06/08/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	06/08/2015 Bond Future	124.99	Put			547.13000	0.54713	889,510		0.00	0	0
EL28	On	06/08/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	06/08/2015 Bond Future	125.00	Put			557.13000	0.55713	899,510		0.00	0	0
EL28	On	06/08/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	06/08/2015 Bond Future	125.01	Put			567.13000	0.56713	909,510		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			9.37558	84.88474	9.38340	84.82536			0.00	0	6,576
ES33	On	06/08/2015	Bond Future			9.45453	86.25738	9.46242	86.19835			0.00	0	0
ES33	On	05/11/2015	Bond Future			9.52701	83.90049	9.53485	83.84263			0.00	0	0
Total ES33 Future												0.00	0	6,576
ES33	On	07/05/2015	Bond Future	9.74	Call			2,641.58000	2.64158	2,700,960		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			2,713.82000	2.71382	2,773,200		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			2,785.97000	2.78597	2,845,350		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			945.82000	0.94582	1,004,850		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			1,019.27000	1.01927	1,078,300		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			1,092.62000	1.09262	1,151,650		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			4,011.52000	4.01152	3,953,660		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			4,170.08000	4.17008	4,112,220		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			4,090.75000	4.09075	4,032,890		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			118.67525	118.67525	118.73839	118.73839			0.00	0	16
I2025	On	06/08/2015	Bond Future			119.43863	119.43863	119.50453	119.50453			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			2,251.61000	2.25161	2,314,750		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			2,261.61000	2.26161	2,324,750		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			2,271.61000	2.27161	2,334,750		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			1,495.47000	1.49547	1,561,370		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			1,505.47000	1.50547	1,571,370		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			1,485.47000	1.48547	1,551,370		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			128.06476	128.06476	128.13329	128.13329			70,435,618.00	550	2,471
I2038	On	06/08/2015			128.83492	128.83492	128.90678	128.90678			0.00	0	0
Total I2038 Future											70,435,618.00	550	2,471
I2038	On	07/05/2015	126.99	Call			1,143.29000	1.14329	1,074,760		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			1,133.29000	1.13329	1,064,760		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			1,123.29000	1.12329	1,054,760		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			896.78000	0.89678	824,920		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			916.78000	0.91678	844,920		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			906.78000	0.90678	834,920		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											70,435,618.00	550	2,471
I2046	On	07/05/2015			126.07226	126.07226	126.14115	126.14115			0.00	0	5,889
I2046	On	06/08/2015			128.12137	128.12137	128.19336	128.19336			0.00	0	0
Total I2046 Future											0.00	0	5,889
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			848.85000	0.84885	917,740		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			858.85000	0.85885	927,740		0.00	0	0
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			868.85000	0.86885	937,740		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			796.64000	0.79664	868,630		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			806.64000	0.80664	878,630		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			816.64000	0.81664	888,630		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,889
I2050	On	07/05/2015			134.50693	134.50693	134.57670	134.57670			0.00	0	2,753
I2050	On	06/08/2015			135.23392	135.23392	135.30699	135.30699			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			413.30000	0.41330	483,070		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			423.30000	0.42330	493,070		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			433.30000	0.43330	503,070		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			1,683.01000	1.68301	1,756,080		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			1,693.01000	1.69301	1,766,080		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			1,703.01000	1.70301	1,776,080		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			7.91364	123.48729	7.94120	123.25398		8.06	31,365,771.66	254	37,293
R186	On	06/08/2015	Bond Future			7.96540	120.18676	7.99375	119.95163		8.18	0.00	0	640
R186	On	05/11/2015	Bond Future			8.00654	122.18178	8.03555	121.94582		7.95	0.00	0	0
R186	On	04/02/2016	Bond Future			8.03484	119.05694	8.06511	118.81531		8.01	0.00	0	5,592
Total R186 Future												31,365,771.66	254	43,525
R186	On	07/05/2015	Bond Future	7.45	Put			4,485.88000	4.48588	4,271,110	7.87	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.80	Call			960.35000	0.96035	1,030,020	8.00	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Put			2,162.27000	2.16227	1,998,630	8.00	0.00	0	300
R186	On	07/05/2015	Bond Future	8.00	Call			1,748.53000	1.74853	1,858,480	8.06	0.00	0	0
R186	On	07/05/2015	Bond Future	8.00	Put			1,252.86000	1.25286	1,129,500	8.06	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.10	Call			2,253.84000	2.25384	2,385,140	8.12	0.00	0	0
R186	On	07/05/2015	Bond Future	8.10	Put			921.64000	0.92164	819,630	8.12	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.24	Call			3,064.92000	3.06492	3,223,970	8.21	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			575.11000	0.57511	500,850	8.21	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Call			294.41000	0.29441	317,710	7.89	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Put			4,105.43000	4.10543	3,895,420	7.89	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.25	Call			3,127.02000	3.12702	3,287,900	8.22	0.00	0	0
R186	On	07/05/2015	Bond Future	7.45	Call			232.54000	0.23254	251,080	7.87	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			555.12000	0.55512	482,690	8.22	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,189.46000	3.18946	3,352,150	8.23	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			535.55000	0.53555	464,930	8.23	0.00	0	0
R186	On	07/05/2015	Bond Future	8.05	Call			1,992.83000	1.99283	2,113,540	8.09	0.00	0	0
R186	On	07/05/2015	Bond Future	8.05	Put			1,077.88000	1.07788	965,280	8.09	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.30	Call			106.40000	0.10640	114,900	7.82	0.00	0	0
R186	On	07/05/2015	Bond Future	7.30	Put			5,699.73000	5.69973	5,474,920	7.82	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Call			181.46000	0.18146	196,000	7.85	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Put			4,879.28000	4.87928	4,660,510	7.85	0.00	0	4,229

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	7.75	Call			1,565.84000	1.56584	1,634,150	8.10	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			3,608.36000	3.60836	3,441,540	8.10	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			2,442.83000	2.44283	2,537,890	8.18	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,473.89000	2.47389	2,333,820	8.18	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			2,484.64000	2.48464	2,580,680	8.18	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,432.89000	2.43289	2,293,800	8.18	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			2,527.15000	2.52715	2,624,460	8.19	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,392.66000	2.39266	2,254,840	8.19	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			7,586.64000	7.58664	7,782,710	8.61	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			394.52000	0.39452	355,460	8.61	0.00	0	5,350
R186	On	05/11/2015	Bond Future	9.00	Put			718.45000	0.71845	693,110	8.41	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			3,978.78000	3.97878	4,139,940	8.07	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,333.89000	2.33389	2,259,090	8.07	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			4,025.61000	4.02561	4,188,390	8.07	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,301.07000	2.30107	2,227,890	8.07	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			4,073.08000	4.07308	4,236,730	8.07	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,268.96000	2.26896	2,196,650	8.07	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			8,210.25000	8.21025	8,420,870	8.41	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			6,393.07000	6.39307	6,231,480	7.83	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			1,710.69000	1.71069	1,791,160	7.83	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			6,334.80000	6.33480	6,173,640	7.83	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			1,736.30000	1.73630	1,818,000	7.83	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			6,276.47000	6.27647	6,116,540	7.83	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			1,684.94000	1.68494	1,764,980	7.83	0.00	0	0
Total R186 Option												0.00	0	34,624
Total For R186												31,365,771.66	254	78,149
R197	On	07/05/2015	Bond Future			287.82722	287.82722	287.98102	287.98102			0.00	0	1,044
R197	On	06/08/2015	Bond Future			286.45387	286.45387	286.61447	286.61447			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			6,028.98000	6.02898	6,182,780		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			6,008.98000	6.00898	6,162,780		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			6,018.98000	6.01898	6,172,780		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			1,395.53000	1.39553	1,556,130		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			1,375.53000	1.37553	1,536,130		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			1,385.53000	1.38553	1,546,130		0.00	0	0

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			237.48134	237.48134	237.60831	237.60831			0.00	0	51,055
R202	On	06/08/2015	Bond Future			238.12699	238.12699	238.25977	238.25977			0.00	0	0
Total R202 Future												0.00	0	51,055
R202	On	07/05/2015	Bond Future	238.51	Put			901.69000	0.90169	1,028,660		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			881.69000	0.88169	1,008,660		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			891.69000	0.89169	1,018,660		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			1,750.23000	1.75023	1,883,010		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			1,730.23000	1.73023	1,863,010		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			1,740.23000	1.74023	1,873,010		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	51,055
R2023	On	07/05/2015	Bond Future			7.70372	101.78751	7.75187	101.50896		6.39	0.00	0	15,224
R2023	On	06/08/2015	Bond Future			7.75613	103.43345	7.80616	103.15203		6.22	0.00	0	0
Total R2023 Future												0.00	0	15,224
R2023	On	07/05/2015	Bond Future	8.16	Put			231.99000	0.23199	182,030	6.60	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,461.77000	2.46177	2,687,050	6.59	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			251.56000	0.25156	198,290	6.59	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,507.94000	2.50794	2,734,900	6.59	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			241.61000	0.24161	190,020	6.59	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,554.41000	2.55441	2,783,000	6.60	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,180.74000	3.18074	3,386,690	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			672.65000	0.67265	597,180	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			6,875.55000	6.87555	7,142,610	6.61	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			85.11000	0.08511	70,750	6.61	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,100.74000	3.10074	3,304,240	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			701.50000	0.70150	623,580	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,140.64000	3.14064	3,345,370	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			686.95000	0.68695	610,260	6.42	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	16,135

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			6.91184	104.13400	6.99972	103.94358		2.07	0.00	0	7,710
R203	On	06/08/2015	Bond Future			6.96325	105.81789	7.06185	105.62603		1.93	0.00	0	0
R203	On	05/11/2015	Bond Future			6.98701	103.40670	7.09834	103.21429		1.78	0.00	0	0
Total R203 Future												0.00	0	7,710
R203	On	07/05/2015	Bond Future	7.24	Call			649.88000	0.64988	794,890	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			131.51000	0.13151	86,100	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			666.02000	0.66602	812,520	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			126.15000	0.12615	82,230	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			682.32000	0.68232	830,290	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			120.96000	0.12096	78,510	2.12	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			248.02000	0.24802	311,240	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			875.99000	0.87599	747,350	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			254.31000	0.25431	318,630	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			862.69000	0.86269	735,150	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			260.71000	0.26071	326,130	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			849.51000	0.84951	723,070	1.90	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			50.46000	0.05046	69,270	1.67	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			1,987.45000	1.98745	1,813,850	1.67	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			51.88000	0.05188	71,120	1.67	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,971.18000	1.97118	1,798,010	1.67	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			53.47000	0.05347	73,160	1.67	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,955.08000	1.95508	1,782,360	1.67	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			8.29465	99.73347	8.30691	99.63219			0.00	0	5,805
R2030	On	06/08/2015	Bond Future			8.35122	97.33787	8.36368	97.23654			0.00	0	0
Total R2030 Future												0.00	0	5,805
R2030	On	07/05/2015	Bond Future	8.74	Call			3,484.74000	3.48474	3,586,020		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			3,563.11000	3.56311	3,664,390		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			3,641.38000	3.64138	3,742,660		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			5,084.47000	5.08447	4,983,140		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			5,259.21000	5.25921	5,157,880		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			5,171.79000	5.17179	5,070,460		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			8.41791	99.43276	8.43550	99.27760			0.00	0	18
R2032 On 06/08/2015 Bond Future			8.47220	101.04063	8.49012	100.88473			0.00	0	0
R2032 On 05/11/2015 Bond Future			8.51842	98.56127	8.53656	98.40545			0.00	0	0
Total R2032 Future									0.00	0	18
R2032 On 07/05/2015 Bond Future	8.49	Call			478.50000	0.47850	633,660		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Call			565.93000	0.56593	721,090		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Call			653.24000	0.65324	808,400		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Put			1.04000	0.00104	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Call			85.80000	0.08580	241,700		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			172.53000	0.17253	328,430		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Call			0.00000	0.00000	154,860		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			4,673.75000	4.67375	4,517,930		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			4,857.59000	4.85759	4,701,770		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			4,765.61000	4.76561	4,609,790		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			8.50785	102.27253	8.51999	102.15335			0.00	0	32,365
R2037 On 06/08/2015 Bond Future			8.56198	99.66756	8.57431	99.54803			0.00	0	1,954
R2037 On 05/11/2015 Bond Future			8.60451	101.32246	8.61690	101.20358			0.00	0	0
Total R2037 Future									0.00	0	34,319
R2037 On 07/05/2015 Bond Future	8.99	Call			4,448.34000	4.44834	4,567,520		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Call			4,539.57000	4.53957	4,658,750		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Call			4,630.67000	4.63067	4,749,850		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Call			1,584.68000	1.58468	1,704,210		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Call			1,679.05000	1.67905	1,798,580		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			1,773.28000	1.77328	1,892,810		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Put			6,093.84000	6.09384	5,974,960		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			6,304.43000	6.30443	6,185,550		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			6,199.05000	6.19905	6,080,170		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	34,319
R204	On	07/05/2015	Bond Future			7.18419	105.66287	7.25491	105.43820		3.12	137,361,731.00	1,300	15,159
R204	On	06/08/2015	Bond Future			7.24566	103.33538	7.32193	103.10874		3.13	0.00	0	100
R204	On	05/11/2015	Bond Future			7.28502	105.05058	7.36721	104.82282		2.98	0.00	0	0
Total R204 Future												137,361,731.00	1,300	15,259
R204	On	07/05/2015	Bond Future	7.49	Call			954.69000	0.95469	1,121,790	3.19	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			212.13000	0.21213	154,560	3.19	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			977.91000	0.97791	1,146,790	3.19	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			203.91000	0.20391	148,120	3.19	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,001.24000	1.00124	1,171,870	3.19	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			195.82000	0.19582	141,780	3.19	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,228.48000	3.22848	3,440,150	3.32	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			61.51000	0.06151	46,540	3.32	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			1,579.20000	1.57920	1,738,220	3.18	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			347.77000	0.34777	280,150	3.18	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,600.79000	1.60079	1,760,910	3.18	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			340.13000	0.34013	273,610	3.18	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,622.51000	1.62251	1,783,730	3.18	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			332.63000	0.33263	267,210	3.18	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			105.92000	0.10592	130,270	2.81	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,227.87000	3.22787	3,024,460	2.81	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			100.40000	0.10040	124,050	2.81	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,279.83000	3.27983	3,075,720	2.81	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			102.99000	0.10299	127,130	2.81	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,253.68000	3.25368	3,050,060	2.81	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												137,361,731.00	1,300	15,958
R2044	On	07/05/2015	Bond Future			8.54595	104.59053	8.55289	104.51534			0.00	0	9,494
R2044	On	06/08/2015	Bond Future			8.59697	101.89769	8.60395	101.82293			0.00	0	0
R2044	On	05/11/2015	Bond Future			8.63707	103.58968	8.64398	103.51634			0.00	0	0
Total R2044 Future												0.00	0	9,494
R2044	On	07/05/2015	Bond Future	9.00	Call			4,653.96000	4.65396	4,729,150		0.00	0	0

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			4,753.92000	4.75392	4,829,110		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Call			4,553.84000	4.55384	4,629,030		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	Call			1,647.50000	1.64750	1,722,260		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			1,438.88000	1.43888	1,513,640		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Call			1,543.28000	1.54328	1,618,040		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 05/11/2015 Bond Future	8.25	Put			4,328.79000	4.32879	4,255,450		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.26	Put			4,215.12000	4.21512	4,141,780		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.24	Put			4,442.68000	4.44268	4,369,340		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.25	Call			0.00000	0.00000	0,000		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			8.52283	104.20684	8.52957	104.13131			0.00	0	37,576
R2048 On 06/08/2015 Bond Future			8.56877	105.89192	8.57555	105.81672			0.00	0	745
R2048 On 05/11/2015 Bond Future			8.60961	103.21774	8.61633	103.14388			0.00	0	0
Total R2048 Future									0.00	0	38,321
R2048 On 07/05/2015 Bond Future	9.26	Call			7,644.02000	7.64402	7,719,550		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			7,448.22000	7.44822	7,523,750		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			7,546.21000	7.54621	7,621,740		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	Call			1,794.85000	1.79485	1,870,050		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			1,902.21000	1.90221	1,977,410		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			2,009.37000	2.00937	2,084,570		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 05/11/2015 Bond Future	7.99	Put			7,306.71000	7.30671	7,232,850		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.00	Put			7,183.00000	7.18300	7,109,140		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Put			7,059.54000	7.05954	6,985,680		0.00	0	0

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			7.36255	101.88964	7.41697	101.67830		4.10	0.00	0	34,649
R207 On 06/08/2015 Bond Future			7.42466	99.89464	7.48236	99.68146		4.11	0.00	0	100
R207 On 05/11/2015 Bond Future			7.46404	101.55292	7.52496	101.33876		3.94	0.00	0	0
R207 On 04/02/2016 Bond Future			7.48029	99.71807	7.54604	99.49892		3.83	0.00	0	0
Total R207 Future									0.00	0	34,749
R207 On 07/05/2015 Bond Future	7.73	Call			1,408.06000	1.40806	1,572,550	4.18	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			202.95000	0.20295	156,100	4.18	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			3,147.78000	3.14778	3,353,270	4.35	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			17.09000	0.01709	11,240	4.35	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			3,184.13000	3.18413	3,389,900	4.35	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			16.15000	0.01615	10,580	4.35	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			3,220.51000	3.22051	3,426,570	4.35	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			15.25000	0.01525	9,970	4.35	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			979.10000	0.97910	1,082,000	4.10	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			1,061.65000	1.06165	951,370	4.10	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			1,574.15000	1.57415	1,709,800	4.18	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			629.05000	0.62905	551,520	4.18	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			1,598.19000	1.59819	1,734,950	4.18	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			616.62000	0.61662	540,200	4.18	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			1,622.16000	1.62216	1,760,030	4.18	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			604.15000	0.60415	528,840	4.18	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			1,703.02000	1.70302	1,828,050	4.01	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			951.52000	0.95152	862,390	4.01	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			1,724.39000	1.72439	1,850,310	4.01	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			938.11000	0.93811	849,870	4.01	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			1,745.58000	1.74558	1,872,390	4.01	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Put			924.54000	0.92454	837,190	4.01	0.00	0	0
R207 On 05/11/2015 Bond Future	7.43	Call			1,113.34000	1.11334	1,209,730	3.93	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			1,447.42000	1.44742	1,329,650	3.93	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Call			1,361.74000	1.36174	1,465,880	3.83	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Put			1,515.13000	1.51513	1,400,120	3.83	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Call			1,378.42000	1.37842	1,483,360	3.83	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Put			1,498.47000	1.49847	1,384,260	3.83	0.00	0	0
R207 On 04/02/2016 Bond Future	7.27	Call			1,010.78000	1.01078	1,096,290	3.78	0.00	0	43
R207 On 04/02/2016 Bond Future	7.27	Put			1,934.83000	1.93483	1,801,190	3.78	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Call			1,345.18000	1.34518	1,448,510	3.83	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Put			1,531.93000	1.53193	1,416,110	3.83	0.00	0	0

Contract 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			7.47564	97.35904	7.52964	97.11128		5.19	0.00	0	60,821
R208 On 06/08/2015 Bond Future			7.52942	98.93338	7.58599	98.68332		5.04	0.00	0	100
R208 On 05/11/2015 Bond Future			7.56929	97.17467	7.62840	96.92300		5.00	0.00	0	0
Total R208 Future									0.00	0	60,921
R208 On 07/05/2015 Bond Future	8.01	Call			2,299.30000	2.29930	2,513,880	5.40	0.00	0	0
R208 On 07/05/2015 Bond Future	8.01	Put			128.95000	0.12895	95,770	5.40	0.00	0	0
R208 On 07/05/2015 Bond Future	7.99	Call			2,221.91000	2.22191	2,433,950	5.40	0.00	0	0
R208 On 07/05/2015 Bond Future	7.99	Put			140.73000	0.14073	105,010	5.40	0.00	0	0
R208 On 07/05/2015 Bond Future	8.00	Call			2,260.51000	2.26051	2,473,870	5.40	0.00	0	0
R208 On 07/05/2015 Bond Future	8.00	Put			134.73000	0.13473	100,330	5.40	0.00	0	0
R208 On 06/08/2015 Bond Future	8.85	Call			5,449.76000	5.44976	5,687,890	5.36	0.00	0	0
R208 On 06/08/2015 Bond Future	8.01	Put			535.69000	0.53569	465,460	5.12	0.00	0	0
R208 On 06/08/2015 Bond Future	8.85	Put			62.28000	0.06228	50,350	5.36	0.00	0	198
R208 On 06/08/2015 Bond Future	7.99	Call			2,322.45000	2.32245	2,499,960	5.12	0.00	0	0
R208 On 06/08/2015 Bond Future	7.99	Put			559.24000	0.55924	486,690	5.12	0.00	0	0
R208 On 06/08/2015 Bond Future	8.00	Call			2,353.72000	2.35372	2,532,400	5.12	0.00	0	0
R208 On 06/08/2015 Bond Future	8.00	Put			547.36000	0.54736	475,980	5.12	0.00	0	0
R208 On 06/08/2015 Bond Future	8.01	Call			2,385.16000	2.38516	2,564,990	5.12	0.00	0	0
R208 On 05/11/2015 Bond Future	7.74	Call			1,791.28000	1.79128	1,928,280	5.00	0.00	0	0
R208 On 05/11/2015 Bond Future	7.74	Put			1,318.29000	1.31829	1,203,620	5.00	0.00	0	0
R208 On 05/11/2015 Bond Future	7.75	Call			1,814.83000	1.81483	1,952,910	5.00	0.00	0	0
R208 On 05/11/2015 Bond Future	7.75	Put			1,299.60000	1.29960	1,186,010	5.00	0.00	0	0
R208 On 05/11/2015 Bond Future	7.76	Call			1,838.84000	1.83884	1,978,010	5.00	0.00	0	0
R208 On 05/11/2015 Bond Future	7.76	Put			1,281.39000	1.28139	1,168,890	5.00	0.00	0	0
R208 On 05/11/2015 Bond Future	8.48	Call			3,948.22000	3.94822	4,150,140	5.22	0.00	0	0
R208 On 05/11/2015 Bond Future	8.48	Put			409.33000	0.40933	359,580	5.22	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			8.45911	79.21877	8.46623	79.16103		12.79	237,656,310.00	3,000	20,748
R209 On 06/08/2015 Bond Future			8.50701	80.49976	8.51414	80.44253		12.56	0.00	0	100
R209 On 05/11/2015 Bond Future			8.54767	78.68706	8.55472	78.63099		12.82	0.00	0	0
Total R209 Future									237,656,310.00	3,000	20,848
R209 On 07/05/2015 Bond Future	7.30	Call			4.38000	0.00438	4,060	12.26	0.00	0	0
R209 On 07/05/2015 Bond Future	9.00	Put			270.78000	0.27078	252,530	13.25	0.00	0	0
R209 On 07/05/2015 Bond Future	9.01	Call			4,487.31000	4.48731	4,527,190	13.26	0.00	0	0
R209 On 07/05/2015 Bond Future	9.01	Put			260.79000	0.26079	242,930	13.26	0.00	0	0
R209 On 07/05/2015 Bond Future	7.30	Put			10,384.71000	10.38471	10,326,650	12.26	0.00	0	0
R209 On 07/05/2015 Bond Future	8.30	Call			929.33000	0.92933	932,270	12.69	0.00	0	0

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			2,294.49000	2.29449	2,239,690	12.69	0.00	0	700
R209	On	07/05/2015	Bond Future	8.99	Call			4,358.46000	4.35846	4,397,470	13.24	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			281.17000	0.28117	262,440	13.24	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,422.74000	4.42274	4,462,230	13.25	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			4,891.40000	4.89140	4,920,030	12.91	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,061.91000	1.06191	1,033,310	12.91	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			10,160.11000	10.16011	10,210,140	13.24	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			142.93000	0.14293	135,730	13.24	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			4,783.49000	4.78349	4,811,470	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,102.87000	1.10287	1,073,620	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			4,837.34000	4.83734	4,865,650	12.90	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,082.23000	1.08223	1,053,310	12.90	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			5,967.09000	5.96709	5,939,910	12.57	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			1,401.83000	1.40183	1,430,190	12.56	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			6,091.77000	6.09177	6,064,060	12.56	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			1,425.95000	1.42595	1,454,580	12.56	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			6,029.22000	6.02922	6,001,780	12.56	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			1,450.35000	1.45035	1,479,240	12.57	0.00	0	0
Total R209 Option												0.00	0	3,614
Total For R209												237,656,310.00	3,000	24,462
R210	On	07/05/2015	Bond Future			174.51670	174.51670	175.00355	175.00355			0.00	0	829
R210	On	06/08/2015	Bond Future			177.35338	177.35338	177.85090	177.85090			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			1,986.45000	1.98645	2,473,300		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			1,996.45000	1.99645	2,483,300		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			2,006.45000	2.00645	2,493,300		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			1,139.10000	1.13910	1,636,620		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			1,149.10000	1.14910	1,646,620		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			1,159.10000	1.15910	1,656,620		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			131.27564	131.27564	131.34813	131.34813			0.00	0	1,120
R211	On	06/08/2015	Bond Future			131.79138	131.79138	131.86703	131.86703			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			3,661.87000	3.66187	3,734,360		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			3,641.87000	3.64187	3,714,360		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			3,651.87000	3.65187	3,724,360		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			3,142.97000	3.14297	3,218,620		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			3,122.97000	3.12297	3,198,620		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			3,132.97000	3.13297	3,208,620		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			137.58899	137.58899	137.66296	137.66296			0.00	0	1,145
R212	On	06/08/2015	Bond Future			138.04934	138.04934	138.12665	138.12665			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			3,347.04000	3.34704	3,421,010		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			3,327.04000	3.32704	3,401,010		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			3,337.04000	3.33704	3,411,010		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			2,863.35000	2.86335	2,940,660		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			2,873.35000	2.87335	2,950,660		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			2,883.35000	2.88335	2,960,660		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			8.33594	89.75458	8.34797	89.65874		10.92	99,358,320.06	1,107	16,829
R213	On	06/08/2015	Bond Future			8.38662	91.20597	8.39883	91.10999		10.69	0.00	0	0
R213	On	05/11/2015	Bond Future			8.43158	89.17429	8.44386	89.07894		10.88	0.00	0	0
Total R213 Future												99,358,320.06	1,107	16,829
R213	On	07/05/2015	Bond Future	8.74	Call			3,465.88000	3.46588	3,526,770	11.10	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			421.49000	0.42149	386,540	11.10	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			3,526.65000	3.52665	3,588,350	11.11	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			406.56000	0.40656	372,420	11.11	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			3,587.75000	3.58775	3,650,270	11.12	0.00	0	0

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			392.06000	0.39206	358,740	11.12	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			2,798.90000	2.79890	2,831,060	10.69	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			2,086.83000	2.08683	2,023,010	10.69	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			2,841.38000	2.84138	2,874,070	10.69	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,051.70000	2.05170	1,988,410	10.69	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			2,884.64000	2.88464	2,917,860	10.70	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,017.45000	2.01745	1,954,690	10.70	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			1,051.00000	1.05100	1,055,910	10.55	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			6,759.09000	6.75909	6,668,650	10.55	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			1,070.80000	1.07080	1,075,900	10.55	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			6,694.22000	6.69422	6,603,970	10.55	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			1,090.64000	1.09064	1,095,930	10.55	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			6,629.50000	6.62950	6,539,440	10.55	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												99,358,320.06	1,107	16,829
R214	On	07/05/2015	Bond Future			8.47735	80.68644	8.48407	80.62826		13.51	0.00	0	15,271
R214	On	06/08/2015	Bond Future			8.52235	81.99115	8.52909	81.93337		13.27	0.00	0	0
R214	On	05/11/2015	Bond Future			8.56227	80.05981	8.56895	80.00303		13.57	0.00	0	0
R214	On	04/02/2016	Bond Future			8.59534	81.48510	8.60230	81.42638		13.25	0.00	0	4,320
Total R214 Future												0.00	0	19,591
R214	On	07/05/2015	Bond Future	9.14	Put			188.16000	0.18816	174,140	14.13	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			5,619.65000	5.61965	5,664,200	14.14	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			180.95000	0.18095	167,320	14.14	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			5,689.66000	5.68966	5,734,590	14.15	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			173.98000	0.17398	160,730	14.15	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			5,549.75000	5.54975	5,593,910	14.13	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			3,660.39000	3.66039	3,715,850	13.44	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			1,886.10000	1.88610	1,883,780	13.44	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			3,710.08000	3.71008	3,766,110	13.45	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			1,853.28000	1.85328	1,851,530	13.45	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			3,760.47000	3.76047	3,816,690	13.46	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			1,821.29000	1.82129	1,819,730	13.46	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			6,590.08000	6.59008	6,563,940	13.30	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			1,533.08000	1.53308	1,564,020	13.31	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			6,522.14000	6.52214	6,496,300	13.31	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			1,481.40000	1.48140	1,511,760	13.29	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			6,658.25000	6.65825	6,631,830	13.29	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			1,507.21000	1.50721	1,537,850	13.30	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			1,916.80000	1.91680	1,954,780	12.98	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			7,364.51000	7.36451	7,343,770	12.98	0.00	0	0

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			1,944.49000	1.94449	1,982,750	12.99	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			7,298.45000	7.29845	7,277,990	12.99	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			1,972.15000	1.97215	2,010,680	13.00	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			7,232.53000	7.23253	7,212,340	13.00	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	19,591
Total for Bond												576,177,750.72	6,211	437,989
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
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 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
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0

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	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future												0.00	0	0
Total For R209												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future												0.00	0	0
Total For R209/R186												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future												0.00	0	0
Total For R209/R204												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future												0.00	0	0
Total For R209/R208												0.00	0	0
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future												0.00	0	0
Total For R210												0.00	0	0
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future												0.00	0	0
Total For R211												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
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			491.93700	491.93700	491.14300	491.14300			167,258,580.00	34	485
GOVI	On	06/08/2015	GOVI			499.80700	499.80700	499.00400	499.00400			0.00	0	29
GOVI	On	05/11/2015	GOVI			508.18400	508.18400	507.37700	507.37700			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVI Future									167,258,580.00	34	514
GOVI On 07/05/2015 GOVI	449.99	Call			411,530.00000	41.15300	419,470,000		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			411,430.00000	41.14300	419,370,000		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			411,330.00000	41.13300	419,270,000		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			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			10,060.00000	1.00600	2,030,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			9,860.00000	0.98600	1,830,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			9,960.00000	0.99600	1,930,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			226,230.00000	22.62300	218,160,000		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			226,330.00000	22.63300	218,260,000		0.00	0	0
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			226,130.00000	22.61300	218,060,000		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									167,258,580.00	34	514
Total for GOVI									167,258,580.00	34	514
AL12 On 07/05/2015 Index Future			553.46500	553.46500	553.03500	553.03500			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			456.57700	456.57700	455.60000	455.60000			0.00	0	122
AL37 On 06/08/2015 Index Future			463.88100	463.88100	462.89300	462.89300			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			541.99000	541.99000	540.88600	540.88600			0.00	0	3
AL7T On 06/08/2015 Index Future			550.66100	550.66100	549.54300	549.54300			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			495.80400	495.80400	495.05500	495.05500			0.00	0	577
ALBI On 06/08/2015 Index Future			503.73600	503.73600	502.97900	502.97900			0.00	0	10
ALBI On 05/11/2015 Index Future			512.17900	512.17900	511.41800	511.41800			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			225.39900	225.39900	225.50100	225.50100			164,541,270.00	73	1,013

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	06/08/2015	Index Future			229.02300	229.02300	229.12900	229.12900			0.00	0	100
IGOV	On	05/11/2015	Index Future			232.88000	232.88000	232.99200	232.99200			0.00	0	0
Total IGOV Future												164,541,270.00	73	1,113
Total For IGOV												164,541,270.00	73	1,113
ILBI	On	07/05/2015	Index Future			610.19800	610.19800	610.69200	610.69200			0.00	0	0
ILBI	On	06/08/2015	Index Future			620.14300	620.14300	620.64800	620.64800			0.00	0	159
Total ILBI Future												0.00	0	159
Total For ILBI												0.00	0	159
Total for Index												164,541,270.00	73	1,984
JIBAR f	On	18/03/2015	Jibar Future			6.11000	93.89000	6.11000	93.89000			0.00	2,850	0
JIBAR f	On	15/04/2015	Jibar Future			6.16000	93.84000	6.18000	93.82000			0.00	0	0
JIBAR f	On	20/05/2015	Jibar Future			6.19000	93.81000	6.22000	93.78000			0.00	0	0
JIBAR f	On	17/06/2015	Jibar Future			6.28000	93.72000	6.31000	93.69000			0.00	0	5,000
JIBAR f	On	15/07/2015	Jibar Future			6.31000	93.69000	6.35000	93.65000			0.00	0	0
JIBAR f	On	19/08/2015	Jibar Future			6.42000	93.58000	6.46000	93.54000			0.00	0	0
JIBAR f	On	16/09/2015	Jibar Future			6.46000	93.54000	6.50000	93.50000			0.00	0	0
JIBAR f	On	15/12/2015	Jibar Future			6.71000	93.29000	6.77000	93.23000			0.00	0	0
JIBAR f	On	16/03/2016	Jibar Future			6.89000	93.11000	6.94000	93.06000			0.00	0	0
JIBAR f	On	15/06/2016	Jibar Future			7.09000	92.91000	7.14000	92.86000			0.00	0	0
JIBAR f	On	21/09/2016	Jibar Future			7.25000	92.75000	7.29000	92.71000			0.00	0	0
JIBAR f	On	21/12/2016	Jibar Future			7.38000	92.62000	7.43000	92.57000			0.00	0	0
Total Jibar Future												0.00	2,850	5,000
Total For JIBAR FUTURE												0.00	2,850	5,000
Total for Jibar												0.00	2,850	5,000
Total for Derivatives :												907,977,600.72	9,168	445,487
AA02	On	28/03/2016	Spot Bond				99.88225		101.48015			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			6.66000	103.95555	6.67500	103.89698			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				99.96334		99.90617			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			8.33000	103.16582	8.39500	102.87496			0.00	0	500,000,000
Total AA05 SPOT												0.00	0	500,000,000
Total For AA05												0.00	0	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
AA06 On 15/04/2021 Spot Bond				101.40562		101.34237			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			8.91000	106.80628	8.96000	106.49536			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	106.52600	10.00000	106.44200			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				100.55383		100.48744			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				100.63223		100.56522			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.19500	100.02881	9.26000	99.75909			0.00	0	316,666,600
Total AB013 SPOT									0.00	0	316,666,600
Total For AB013									0.00	0	316,666,600
AB014L On 19/11/2024 Spot Bond			100.00000	10.19290	100.00000	10.11652			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	103.65191	10.84000	103.56127			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	9.64389	100.00000	11.49892			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			6.71000	99.92652	6.72500	99.87120		8,052,000,000,000.00	1,200,000,000	400,000,000	
Total AB06 SPOT								8,052,000,000,000.00	1,200,000,000	400,000,000	
Total For AB06								8,052,000,000,000.00	1,200,000,000	400,000,000	
AB08 On 03/05/2017 Spot Bond				101.56633		101.50075			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	107.39317	8.55000	107.16352			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	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
ABC12: On 25/11/2020 Spot Bond			10.00000	107.62100	10.00000	107.53600			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	272.56720	2.38000	272.56155			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				100.54567		100.43872			0.00	0	500,000,000
Total ABFN06 SPOT									0.00	0	500,000,000
Total For ABFN06									0.00	0	500,000,000
ABFN07: On 17/03/2018 Spot Bond				100.36059		100.24931			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				100.12842		100.01417			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09: On 17/03/2026 Spot Bond				100.13153		100.01570			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10: On 28/10/2019 Spot Bond				99.46631		99.40574			0.00	100,000,000	100,000,000
Total ABFN10 SPOT									0.00	100,000,000	100,000,000
Total For ABFN10									0.00	100,000,000	100,000,000
ABFN11: On 09/04/2017 Spot Bond				100.98841		100.92989			0.00	0	1,500,000,000
Total ABFN11 SPOT									0.00	0	1,500,000,000
Total For ABFN11									0.00	0	1,500,000,000
ABFN12: On 09/04/2019 Spot Bond				100.93368		100.87432			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	173.48100	2.12000	173.48108			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	164.20902	2.76000	164.20063			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	174.94399	2.17000	174.94335			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14 On 10/10/2033 Spot Bond			1.82000	186.89955	1.82000	186.90420			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	80.55981	7.94625	80.33898			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	80.55981	7.94625	80.33898			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				98.17000		98.15000			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				99.99996		99.93954			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0
ABN40 On 29/09/2015 Spot Bond				96.83000		96.81000			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				95.93000		95.90000			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				95.38000		95.35000			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				93.98000		93.95000			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				93.32000		93.29000			0.00	0	0
Total ABN46 SPOT									0.00	0	0
Total For ABN46									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				101.54133		101.48056			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				101.40623		101.34527			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49 On 12/04/2016 Spot Bond				92.98000		92.94000			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				92.27000		92.23000			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				92.00000		91.96000			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				91.72000		91.68000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				99.91998		99.86004			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			6.95000	103.28856	6.96500	103.22416			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				101.44572		101.37940			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				90.40000		90.35000			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				89.87000		89.82000			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			2.69500	108.18532	2.69500	108.18017			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	159.44340	2.47000	161.83837			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN63 On 07/12/2033 Spot Bond			2.32000	216.26757	2.32000	216.26413			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				95.40000		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				88.07000		88.02000			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			9.28000	92.01270	9.32500	91.70962			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
Total For ABN68									0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.55000		100.48000			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				81.15000		81.71000			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				100.86629		102.70071			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				96.14000		96.07000			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				104.51000		104.39500			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	108.66462	9.63000	108.58041			0.00	0	0
Total ABN76 SPOT									0.00	0	0
Total For ABN76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN77 On 07/06/2017 Spot Bond				99.70000		99.63000				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			9.28500	111.20400	9.31000	110.93391				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			8.61500	91.23323	8.66500	94.31761				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				105.25000		105.48000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				115.42000		116.14000				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			9.38000	110.49634	9.40500	110.22765				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				90.09000		90.05000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN91 On 11/12/2018 Spot Bond				100.26322		100.19775			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				101.07744		101.01068			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	105.00814	8.10000	104.72569		1,283,200,000,000.00		160,000,000	1,498,700,000
Total ABS10 SPOT								1,283,200,000,000.00		160,000,000	1,498,700,000
Total For ABS10								1,283,200,000,000.00		160,000,000	1,498,700,000
ABS11 On 09/04/2021 Spot Bond			8.62000	108.02189	8.67000	107.70954		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			6.82000	103.39654	6.83500	103.33726		0.00		0	0
Total ABS5 SPOT								0.00		0	0
Total For ABS5								0.00		0	0
ABS6 On 01/06/2020 Spot Bond			8.71000	100.40798	8.76000	100.13468		1,045,200,000,000.00		120,000,000	3,681,800,000
Total ABS6 SPOT								1,045,200,000,000.00		120,000,000	3,681,800,000
Total For ABS6								1,045,200,000,000.00		120,000,000	3,681,800,000
ABS7 On 11/09/2026 Spot Bond			9.48000	95.58763	9.50500	95.34866		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			7.39500	101.99131	7.40500	101.92141		0.00		0	70,000,000
Total ABS9 SPOT								0.00		0	70,000,000
Total For ABS9								0.00		0	70,000,000
ABSI2 On 07/12/2023 Spot Bond			2.19000	276.25477	2.19000	276.25331		0.00		0	0
Total ABSI2 SPOT								0.00		0	0
Total For ABSI2								0.00		0	0
ABSI3 On 31/01/2017 Spot Bond			2.04000	128.92006	2.04000	128.92084		0.00		0	0
Total ABSI3 SPOT								0.00		0	0
Total For ABSI3								0.00		0	0
ABSI4 On 31/01/2022 Spot Bond			2.17500	132.25812	2.17500	132.25744		0.00		0	0
Total ABSI4 SPOT								0.00		0	0
Total For ABSI4								0.00		0	0
ACIF1U On 08/07/2025 Spot Bond			100.00000	0.00647	100.00000	0.00642		0.00		0	0
Total ACIF1U SPOT								0.00		0	0
Total For ACIF1U								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL01L On 30/06/2015 Spot Bond			100.00000	97.82609	100.00000	99.60647			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02E On 15/09/2015 Spot Bond			11.11000	101.32203	11.12500	101.22722			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.86229		100.77936			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	8.65267	100.00000	8.58993			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.88319		100.79822			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL03E On 20/08/2015 Spot Bond				101.17916		101.06532			0.00	0	0
Total ACL036 SPOT									0.00	0	0
Total For ACL036									0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	51.57391	100.00000	51.20000			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL04E On 20/08/2015 Spot Bond				100.84138		100.76048			0.00	0	0
Total ACL042 SPOT									0.00	0	0
Total For ACL042									0.00	0	0
ACL04E On 22/10/2018 Spot Bond			11.00000	68.79903	11.00000	68.74004			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	33.00730	100.00000	32.76800			0.00	0	500,000,000
Total ACL04U SPOT									0.00	0	500,000,000
Total For ACL04U									0.00	0	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
ACL07E 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.06591		99.99967			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				100.07247		99.99955			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				100.06298		99.99973			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				100.06496		99.99969			0.00	0	0
Total ACL080 SPOT									0.00	0	0
Total For ACL080									0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.06583		99.99968			0.00	0	0
Total ACL081 SPOT									0.00	0	0
Total For ACL081									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				101.20630		101.13568			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				101.20630		101.13568			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				101.21299		101.14198			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond				101.21299		101.14198			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				101.19959		101.12937			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				94.92459		94.86861			0.00	0	0
Total ACL088 SPOT									0.00	0	0
Total For ACL088									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL08ε On 25/11/2020 Spot Bond			10.00000	107.62100	10.00000	107.53600			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL09ζ On 26/12/2015 Spot Bond				99.93831		99.87665			0.00	0	0
Total ACL092 SPOT									0.00	0	0
Total For ACL092									0.00	0	0
ACL09ε On 20/12/2018 Spot Bond				100.06381		99.99975			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL09ϵ On 20/06/2020 Spot Bond				100.06555		99.99948			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				100.06628		99.99941			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09ε On 20/12/2025 Spot Bond				100.06472		99.99946			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL10ϵ On 20/12/2017 Spot Bond				100.06142		99.99978			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL10ϵ On 20/12/2019 Spot Bond			9.11000	103.47676	9.16000	103.20609			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL11ε On 26/01/2021 Spot Bond				101.28524		101.21693			0.00	0	0
Total ACL118 SPOT									0.00	0	0
Total For ACL118									0.00	0	0
ACL12ϵ On 26/01/2021 Spot Bond				101.91424		101.84662			0.00	0	0
Total ACL120 SPOT									0.00	0	0
Total For ACL120									0.00	0	0
ACL12ζ 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
ACL12ε On 20/09/2016 Spot Bond				89.02769		88.96752			0.00	0	0
Total ACL126 SPOT									0.00	0	0
Total For ACL126									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127 On 20/09/2021 Spot Bond				189.41490		190.43275			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				189.51706		190.53489			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				100.06290		99.99965			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				101.03588		100.97473			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				100.46744		100.40093			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL138 On 20/09/2021 Spot Bond				101.03609		100.97503			0.00	0	0
Total ACL138 SPOT									0.00	0	0
Total For ACL138									0.00	0	0
ACL139 On 30/07/2017 Spot Bond				101.19505		101.12513			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				101.62520		101.55707			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	107.62100	10.00000	107.53600			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				100.30624		100.24120			0.00	0	1,206,000
Total ACL143 SPOT									0.00	0	1,206,000
Total For ACL143									0.00	0	1,206,000
ACL144 On 20/12/2016 Spot Bond				101.19573		101.13985			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				100.06316		99.99967			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL151 On 20/03/2017 Spot Bond				101.04802		100.98953				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	100.00000				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	100.00000				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	100.00000				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				100.06194		99.99989				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.05913		99.99991				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	100.00000				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	100.00000				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	100.08136	10.23000	100.00000				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				100.05758		99.99982				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	100.00000				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				120.90038		121.02024				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167 On 20/06/2019 Spot Bond			9.27000	104.30161	9.33500	103.99708			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				100.06162		99.99983			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	117.17403	1.75000	117.17763			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	100.00000			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				100.05677		99.99982			0.00	0	0
Total ACL172 SPOT									0.00	0	0
Total For ACL172									0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.06493		100.00000			0.00	0	0
Total ACL173 SPOT									0.00	0	0
Total For ACL173									0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.06690		100.00000			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.06295		100.00000			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.21244		100.15652			0.00	0	0
Total ACL180 SPOT									0.00	0	0
Total For ACL180									0.00	0	0
ACL181 On 20/06/2017 Spot Bond				99.72352		99.65712			0.00	0	3,000,000
Total ACL181 SPOT									0.00	0	3,000,000
Total For ACL181									0.00	0	3,000,000
ACL182 On 20/06/2017 Spot Bond				101.55221		101.49600			0.00	0	0
Total ACL182 SPOT									0.00	0	0
Total For ACL182									0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.06224		100.00000			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL184 On 20/09/2017 Spot Bond				101.00634		100.94319			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.06651		100.00000			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.06016		99.99978			0.00	0	0
Total ACL186 SPOT									0.00	0	0
Total For ACL186									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.06338		99.99956			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.06440		99.99953			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.32357		100.27147			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				100.52706		100.47443			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				100.06471		99.99961			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				100.06471		99.99961			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				100.07320		100.00000			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				100.06532		100.00000			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				100.06878		99.99973			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL19€ On 20/06/2017 Spot Bond				101.80640		101.73994			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.07320		100.00000			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL20€ On 21/11/2016 Spot Bond				97.02612		96.96856			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				100.06607		99.99960			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				100.07006		100.00000			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond				137.84357		138.56315			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL204 On 14/02/2023 Spot Bond				138.82458		139.54911			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL20€ On 20/03/2016 Spot Bond				100.06137		100.00000			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0
ACL20€ On 20/03/2018 Spot Bond				100.06082		100.00000			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL21€ On 20/05/2018 Spot Bond				100.61079		100.55232			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.06232		100.00000			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.05867		99.99986			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL214 On 20/09/2020 Spot Bond				100.06493		100.00000			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.06145		100.00000			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.06137		100.00000			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.06221		99.99969			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				100.30681		100.23610			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				101.12899		101.06056			0.00	0	0
Total ADCB02 SPOT									0.00	0	0
Total For ADCB02									0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				101.16200		101.09559			0.00	0	0
Total ADCB03 SPOT									0.00	0	0
Total For ADCB03									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.57672		100.50518			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				102.33049		102.27022			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	22.78048	100.00000	22.60977			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	12.55960	100.00000	12.46653			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				100.56337		100.50249			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B On 21/11/2014 Spot Bond				100.61947					0.00	0	0
Total AHF1B1 SPOT									0.00	0	0
Total For AHF1B1									0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.65681					0.00	0	0
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				101.32372		101.26162			0.00	0	0
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				101.45241		101.38409			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				101.62388		101.54728			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				101.28036		101.21875			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	101.56175	7.88500	101.41708			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				101.63985		101.56064			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				101.90319		101.81102			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			8.79000	99.49033	8.85500	99.20709		1,054,800,000,000.00		120,000,000	2,943,200,000
Total AIR01 SPOT								1,054,800,000,000.00		120,000,000	2,943,200,000
Total For AIR01								1,054,800,000,000.00		120,000,000	2,943,200,000
AIR02 On 30/04/2023 Spot Bond			9.38000	117.45368	9.40500	117.21352		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			7.08500	103.85821	7.09500	103.78981		0.00		0	0
Total AIR03 SPOT								0.00		0	0
Total For AIR03								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR04 On 29/05/2024 Spot Bond			9.02000	104.30511	9.06500	103.94948				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	16.11743	100.00000	16.01007				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			9.70500	105.44032	9.71500	105.27759				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	165.99382	2.72000	166.33140				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				100.36522		100.30191				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				100.33065		100.27301				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	83.14351	100.00000	82.57919				0.00	0	0
Total ANG013 SPOT										0.00	0	0
Total For ANG013										0.00	0	0
APF01 On 26/09/2017 Spot Bond				99.94002		101.74287				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				99.93510		101.87578				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.10879		100.05157				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				100.58583		100.50144				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN007 On 20/12/2016 Spot Bond				100.05846		100.00000			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN008 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
ASN010 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
ASN011 On 20/03/2019 Spot Bond				100.05913		99.99991			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.08430		100.00000			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN013 On 09/12/2015 Spot Bond				100.86671		100.81675			0.00	0	0
Total ASN013 SPOT									0.00	0	0
Total For ASN013									0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN015 On 04/04/2017 Spot Bond				114.45500		114.42000			0.00	0	0
Total ASN015 SPOT									0.00	0	0
Total For ASN015									0.00	0	0
ASN016 On 11/04/2017 Spot Bond				92.69000		92.80000			0.00	0	0
Total ASN016 SPOT									0.00	0	0
Total For ASN016									0.00	0	0
ASN017 On 09/03/2016 Spot Bond				100.61293		100.56310			0.00	0	0
Total ASN017 SPOT									0.00	0	0
Total For ASN017									0.00	0	0
ASN020 On 09/06/2017 Spot Bond				87.58360		87.21363			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0
ASN022 On 07/12/2033 Spot Bond			2.57000	235.31773	2.57000	235.30923			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN02: On 07/07/2017 Spot Bond				110.02385		110.49393			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				114.91826		115.01700			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				98.60734		98.54240			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				106.59515		107.09496			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				89.01846		88.71784			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				100.06227		99.99982			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.89896		100.83249			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			2.58500	208.38310	2.58500	208.37530			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				100.25083		100.19283			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05 On 19/03/2018 Spot Bond				100.00000	100.00000	13.18332				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN35I On 20/12/2016 Spot Bond			100.00000	32.34628	100.00000	32.13081				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38I On 20/12/2017 Spot Bond			100.00000	15.96548	100.00000	15.84972				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	16.05755	100.00000	15.94113				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	15.64320	100.00000	15.52979				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	33.08746	100.00000	32.84757				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	15.71761	100.00000	15.60366				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.21982		100.16018				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				100.05661		100.00000				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				99.85811		101.66548				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			8.84000	102.61709	8.90500	107.23313				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW12 On 17/04/2015 Spot Bond				101.32819		101.27117				0.00	0	0
Total BAW12 SPOT										0.00	0	0
Total For BAW12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW13 On 17/04/2017 Spot Bond				101.98919		101.92722				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				101.28617		101.22853				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				100.47305		100.41075				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.61148		100.54749				0.00	100,000,000	100,000,000
Total BAW18 SPOT										0.00	100,000,000	100,000,000
Total For BAW18										0.00	100,000,000	100,000,000
BAW19 On 05/12/2020 Spot Bond			9.19000	104.42490	9.24000	104.12716			9,802,664,216,000.00		1,066,666,400	1,331,666,600
Total BAW19 SPOT									9,802,664,216,000.00		1,066,666,400	1,331,666,600
Total For BAW19									9,802,664,216,000.00		1,066,666,400	1,331,666,600
BAW2 On 02/10/2015 Spot Bond			6.94000	102.09415	7.20500	107.71722			13,074,960,000,000.00		1,884,000,000	1,884,000,000
Total BAW2 SPOT									13,074,960,000,000.00		1,884,000,000	1,884,000,000
Total For BAW2									13,074,960,000,000.00		1,884,000,000	1,884,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	60.45247	100.00000	60.00449			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				102.26760		104.35244			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	102.67446	8.70000	107.37613			0.00		0	0
Total BAW8 SPOT									0.00		0	0
Total For BAW8									0.00		0	0
BAYA01 On 31/03/2016 Spot Bond			10.87387	100.77325	10.87663	103.57795			0.00		0	0
Total BAYA01 SPOT									0.00		0	0
Total For BAYA01									0.00		0	0
BAYA04 On 30/09/2015 Spot Bond			10.90730	99.95433	10.90983	102.62553			0.00		0	0
Total BAYA04 SPOT									0.00		0	0
Total For BAYA04									0.00		0	0
BAYA05 On 30/09/2015 Spot Bond			10.93078	99.95141	10.93362	102.61548			0.00		0	0
Total BAYA05 SPOT									0.00		0	0
Total For BAYA05									0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA06 On 30/09/2016 Spot Bond				99.77369		102.36160				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			10.95380	99.93915	10.95717	102.59932				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.72648	99.86962	11.71569	102.69475				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				99.76841		102.41557				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				99.76841		102.41557				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				99.76848		102.41564				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.12387	99.68822	11.12663	102.31511				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.05624	100.01336	11.06016	102.70069				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			10.90730	99.95433	10.90983	102.62553				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			10.97931	100.15765	10.98022	102.84039				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.16908	99.95619	10.16730	102.40349				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				99.78012		102.29690				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA18 On 31/12/2016 Spot Bond				99.76912		102.28208				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				99.76912		102.28208				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				97.61512		100.00401				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			9.03991	101.55766	8.95534	104.00761				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.39500	99.15422	11.47500	101.66642				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				99.77566		102.21755				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.32000	97.40255	11.40000	99.68823				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				97.68565		100.00402				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				99.80054		102.09203				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	99.79634	9.28000	102.03358				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				99.77239		102.24982				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.14000	99.84885	11.20500	99.60957			4,456,000,000,000.00	400,000,000	200,000,000	
Total BAYA32 SPOT									4,456,000,000,000.00	400,000,000	200,000,000	
Total For BAYA32									4,456,000,000,000.00	400,000,000	200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA33 On 31/03/2018 Spot Bond				99.77894		102.18529			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				99.77348		102.23906			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				99.77348		102.23906			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				97.47824		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				99.78155		102.15947			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				99.78407		102.25343			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				97.59163		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				99.78407		102.25343			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				99.78112		102.16377			0.00	0	0
Total BAYA43 SPOT									0.00	0	0
Total For BAYA43									0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				99.79193		102.17829			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				99.78417		102.25353			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				99.84472		101.64968			0.00	0	0
Total BAYA46 SPOT									0.00	0	0
Total For BAYA46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA47 On 30/09/2015 Spot Bond				99.83286		101.76840			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			13.87387	100.69775	13.87663	104.21743			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			15.13153	100.01855	15.12880	103.67124			0.00	0	0
Total BAYB03 SPOT									0.00	0	0
Total For BAYB03									0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.01076	99.92661	14.01129	103.28527			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				99.70262		102.93743			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				99.70262		102.93743			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				99.70262		102.93743			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				99.69173		103.04475			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				99.74077		102.56156			0.00	0	0
Total BAYB09 SPOT									0.00	0	0
Total For BAYB09									0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	29.21250	100.00000	29.04654			0.00	0	0
Total BAYC1U SPOT									0.00	0	0
Total For BAYC1U									0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	18.32294	100.00000	22.73394			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	16.67593	100.00000	20.69045			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3I On 30/06/2035 Spot Bond			100.00000	10.29378	100.00000	12.77188			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	10.31733	100.00000	10.24002			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	12.44567	100.00000	15.44181			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	10.78396	100.00000	13.38006			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				101.17283		101.11655			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				101.19690		101.13891			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				101.39374		101.33951			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				101.47565		101.41810			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	9.72152	100.00000	9.64948			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	9.72152	100.00000	9.64948			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP91I On 23/04/2015 Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0
Total BCP91U SPOT									0.00	0	0
Total For BCP91U									0.00	0	0
BCP92I On 21/05/2015 Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0
Total BCP92U SPOT									0.00	0	0
Total For BCP92U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP93I On 05/06/2015 Spot Bond			100.00000	83.14351	100.00000	82.57919			0.00	0	0
Total BCP93U SPOT									0.00	0	0
Total For BCP93U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.09000	180.18239	2.09000	180.18274			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			7.90000	162.72143	7.92500	162.17523			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			7.90000	163.03299	7.92500	162.49078			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.28500	102.16752	8.31000	101.90379			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			7.74000	98.27806	7.80500	98.04597			0.00	0	10,000,000
Total BEER02 SPOT									0.00	0	10,000,000
Total For BEER02									0.00	0	10,000,000
BG22A On 21/07/2016 Spot Bond				102.01930		101.96247			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A On 21/07/2016 Spot Bond				101.27168		101.20998			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A On 21/07/2016 Spot Bond				101.92509		101.86585			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				101.37962		101.31254			0.00	0	0
Total BG22B1 SPOT									0.00	0	0
Total For BG22B1									0.00	0	0
BG22C On 21/07/2016 Spot Bond				101.46261		101.39140			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D On 21/07/2016 Spot Bond				101.69452		101.61171			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	38.11829	100.00000	37.83581			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				101.09118		101.02889			0.00	0	0
Total BG32A2 SPOT									0.00	0	0
Total For BG32A2									0.00	0	0
BG32A On 30/10/2016 Spot Bond				101.11237		101.04883			0.00	0	0
Total BG32A3 SPOT									0.00	0	0
Total For BG32A3									0.00	0	0
BG32A On 30/10/2016 Spot Bond				101.11943		101.05548			0.00	0	0
Total BG32A4 SPOT									0.00	0	0
Total For BG32A4									0.00	0	0
BG32B On 30/10/2016 Spot Bond				101.20412		101.13523			0.00	0	0
Total BG32B SPOT									0.00	0	0
Total For BG32B									0.00	0	0
BG32C On 30/10/2016 Spot Bond				101.31696		101.24148			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	23.85736	100.00000	23.68056			0.00	0	0
Total BG32DU SPOT									0.00	0	0
Total For BG32DU									0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	23.85736	100.00000	23.68056			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				100.15034		100.08611			0.00	0	0
Total BG42A2 SPOT									0.00	0	0
Total For BG42A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42A On 15/03/2017 Spot Bond				100.15317		100.08772				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			8.12000	101.40774	8.45000	100.74510				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				100.16163		100.09256				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				100.17655		100.10103				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	21.38242	100.00000	21.22740				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	21.38242	100.00000	21.22740				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				100.82925		100.75202				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			10.86000	103.60039	10.91000	103.33100				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				101.19535		101.11639				0.00	200,000,000	100,000,000
Total BGL03 SPOT										0.00	200,000,000	100,000,000
Total For BGL03										0.00	200,000,000	100,000,000
BGL04 On 05/02/2025 Spot Bond			10.75000	98.67103	10.80000	98.40303				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				100.96411		100.90123				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	64.34908	100.00000	63.98352				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID04 On 23/11/2017 Spot Bond				100.45444		100.39313			0.00	1,440,000,000	360,000,000
Total BID04 SPOT									0.00	1,440,000,000	360,000,000
Total For BID04									0.00	1,440,000,000	360,000,000
BID05 On 26/06/2019 Spot Bond				99.51101		99.45333			0.00	0	20,000,000
Total BID05 SPOT									0.00	0	20,000,000
Total For BID05									0.00	0	20,000,000
BID06 On 30/06/2019 Spot Bond			8.45000	103.42384	8.51500	103.12199			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				98.11567		98.08810			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				99.19980		99.14762			0.00	0	0
Total BIDC44 SPOT									0.00	0	0
Total For BIDC44									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.51851		100.46373			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				100.59794		100.53459			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				100.50487		100.45033			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				100.52964		100.47241			0.00	0	0
Total BLG1C SPOT									0.00	0	0
Total For BLG1C									0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.57460		100.51251			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				100.76101		100.67871			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				101.08014		100.96479			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BNP01 On 11/06/2015 Spot Bond				100.21561		100.16170			0.00	0	0
Total BNP01 SPOT									0.00	0	0
Total For BNP01									0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	82.04785	100.00000	81.50807			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				101.34950		101.27772			0.00	0	0
Total BSR12 SPOT									0.00	0	0
Total For BSR12									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				101.38761		101.31377			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BTC00L On 20/10/2015 Spot Bond				95.96687		95.90953			0.00	0	0
Total BTC005 SPOT									0.00	0	0
Total For BTC005									0.00	0	0
BTC01L On 24/11/2015 Spot Bond				95.35536		95.29872			0.00	0	0
Total BTC010 SPOT									0.00	0	0
Total For BTC010									0.00	0	0
BTC01L On 19/05/2015 Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0
Total BTC013 SPOT									0.00	0	0
Total For BTC013									0.00	0	0
BTC01L On 19/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC017 SPOT									0.00	0	0
Total For BTC017									0.00	0	0
BTC01L On 27/03/2015 Spot Bond				99.93016		99.87777			0.00	0	0
Total BTC018 SPOT									0.00	0	0
Total For BTC018									0.00	0	0
BTC01L On 08/04/2015 Spot Bond				99.72105		99.66874			0.00	0	0
Total BTC019 SPOT									0.00	0	0
Total For BTC019									0.00	0	0
BTC02L On 14/04/2015 Spot Bond				99.61686		99.56461			0.00	0	0
Total BTC021 SPOT									0.00	0	0
Total For BTC021									0.00	0	0
BTC02L On 16/04/2015 Spot Bond				99.58228		99.53007			0.00	0	0
Total BTC022 SPOT									0.00	0	0
Total For BTC022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC02: On 16/07/2015 Spot Bond				97.86950		97.81393			0.00	0	0
Total BTC023 SPOT									0.00	0	0
Total For BTC023									0.00	0	0
BTC02: On 20/04/2015 Spot Bond				99.51292		99.46073			0.00	0	0
Total BTC024 SPOT									0.00	0	0
Total For BTC024									0.00	0	0
BTC02: On 22/04/2015 Spot Bond				99.47626		99.42388			0.00	0	0
Total BTC025 SPOT									0.00	0	0
Total For BTC025									0.00	0	0
BTC02: On 24/04/2015 Spot Bond				99.44107		99.38867			0.00	0	0
Total BTC026 SPOT									0.00	0	0
Total For BTC026									0.00	0	0
BTC02: On 06/05/2015 Spot Bond				99.23178		99.17940			0.00	0	0
Total BTC027 SPOT									0.00	0	0
Total For BTC027									0.00	0	0
BTC02: On 18/05/2015 Spot Bond				99.02254		98.97017			0.00	0	0
Total BTC028 SPOT									0.00	0	0
Total For BTC028									0.00	0	0
BTC02: On 21/05/2015 Spot Bond				98.97077		98.91843			0.00	0	0
Total BTC029 SPOT									0.00	0	0
Total For BTC029									0.00	0	0
BTC03: On 26/05/2015 Spot Bond				98.60262		98.55022			0.00	0	0
Total BTC030 SPOT									0.00	0	0
Total For BTC030									0.00	0	0
BTC03: On 25/05/2015 Spot Bond				98.90269		98.85043			0.00	0	0
Total BTC031 SPOT									0.00	0	0
Total For BTC031									0.00	0	0
BTC03: On 28/05/2015 Spot Bond				98.84866		98.79632			0.00	0	0
Total BTC032 SPOT									0.00	0	0
Total For BTC032									0.00	0	0
BTC03: On 30/03/2015 Spot Bond				99.87831		99.82616			0.00	0	0
Total BTC033 SPOT									0.00	0	0
Total For BTC033									0.00	0	0
BTC03: On 12/06/2015 Spot Bond				98.58452		98.53210			0.00	0	0
Total BTC034 SPOT									0.00	0	0
Total For BTC034									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS011 On 30/09/2016 Spot Bond			100.00000	29.13554	100.00000	30.07518			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.12366		100.06180			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.69964		100.63466			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	112.46253	9.40000	112.25423			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				106.30163		106.22873			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	105.19913	9.41000	105.03481			0.00	0	0
Total CBL11 SPOT									0.00	0	0
Total For CBL11									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			12.34000	97.70910	12.40500	97.43836			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				98.39041		98.29788			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			12.64000	98.30837	12.70500	98.01845			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				100.74585		100.68151			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	102.60802	9.85000	102.37486			0.00	0	400,000,000
Total CBL16 SPOT									0.00	0	400,000,000
Total For CBL16									0.00	0	400,000,000
CBL17 On 23/08/2019 Spot Bond				97.41930		97.32713			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL18 On 23/08/2019 Spot Bond			12.64000	95.60277	12.70500	95.29767			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				101.47831		101.41893			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				92.09747		91.99978			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				100.73275		100.66888			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			11.89000	90.46314	11.94000	90.20415			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			9.75000	118.80977	9.77500	118.56258			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.03000	112.58196	10.05500	112.33365			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			8.91000	114.90871	8.93500	114.64825			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				100.43763		100.34429			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	100.33215	11.60000	100.16376			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				99.88971		99.80705			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				102.98144		102.89702			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR14 On 25/11/2020 Spot Bond			10.00000	107.62080	10.00000	107.53650			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				102.10431		102.02282			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				99.99974		99.92645			0.00	40,000,000	20,000,000
Total CGR16 SPOT									0.00	40,000,000	20,000,000
Total For CGR16									0.00	40,000,000	20,000,000
CGR17 On 24/10/2017 Spot Bond				101.50937		101.42905			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				102.64361		102.51103			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				100.51214		100.43936			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				102.00101		101.93021			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				102.07914		102.00542			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				102.16890		102.09183			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.14922		101.03830				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				101.13757		101.02779				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				101.19912		101.08332				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				100.06301		99.99975				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17 On 20/03/2016 Spot Bond				100.68018		100.62625				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	102.23139	10.11000	102.14787				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18 On 06/07/2016 Spot Bond				101.61973		101.55718				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	121.11509	2.76000	121.10868				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19 On 24/08/2016 Spot Bond				107.20244		107.20244				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	120.97607	3.14000	120.96608				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194 On 31/08/2016 Spot Bond			8.25000	100.50655	8.25000	100.44033			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			2.87500	122.16275	2.87500	122.15560			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	120.54950	2.40000	120.54706			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				100.08933		99.99923			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			8.33500	103.93135	8.34500	103.84689			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				101.34363		101.27777			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				101.35970		101.29472			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			8.38500	104.02261	8.39500	103.93759			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			8.38500	104.02261	8.39500	103.93759			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.43500	102.84161	8.44500	102.75581			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				100.06459		99.99973			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				100.07140		99.99961			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN23(On 25/11/2020 Spot Bond			10.00000	107.62100	10.00000	107.53600			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	107.62100	10.00000	107.53600			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN23(On 14/02/2017 Spot Bond				100.73723		100.67477			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN23(On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.60101		100.53475			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	100.68389	9.35000	100.60767			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	100.68389	9.35000	100.60767			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN25(On 26/03/2015 Spot Bond				99.94717		99.89406			0.00	0	0
Total CLN250 SPOT									0.00	0	0
Total For CLN250									0.00	0	0
CLN25(On 26/03/2015 Spot Bond				99.94870		99.89713			0.00	0	0
Total CLN251 SPOT									0.00	0	0
Total For CLN251									0.00	0	0
CLN25(On 26/03/2015 Spot Bond				99.94878		99.89729			0.00	0	0
Total CLN252 SPOT									0.00	0	0
Total For CLN252									0.00	0	0
CLN25(On 26/03/2015 Spot Bond				99.94717		99.89406			0.00	0	0
Total CLN253 SPOT									0.00	0	0
Total For CLN253									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN254 On 26/03/2015 Spot Bond				99.94717		99.89406			0.00	0	0
Total CLN254 SPOT									0.00	0	0
Total For CLN254									0.00	0	0
CLN255 On 26/03/2015 Spot Bond				99.94636		99.89244			0.00	0	0
Total CLN255 SPOT									0.00	0	0
Total For CLN255									0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.76965		100.71190			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.41804		100.35898			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.86242		100.80501			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.86242		100.80501			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				100.86242		100.80501			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				100.32514		100.26532			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			9.07000	101.83518	9.13500	101.54332			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN268 On 30/04/2017 Spot Bond				101.84012		101.77739			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				100.07378		99.99966			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.39377		100.33085			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN27: On 20/06/2017 Spot Bond				100.39355		100.33103			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				100.42599		100.36678			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				100.59403		100.53107			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.65163		100.57699			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				100.58899		100.53050			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN279 On 20/06/2015 Spot Bond				100.81593		100.75745			0.00	0	0
Total CLN279 SPOT									0.00	0	0
Total For CLN279									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				101.21249		101.15011			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN281 On 21/06/2015 Spot Bond				100.09800		100.04398			0.00	0	0
Total CLN281 SPOT									0.00	0	0
Total For CLN281									0.00	0	0
CLN282 On 27/06/2015 Spot Bond				100.00339		99.94879			0.00	0	0
Total CLN282 SPOT									0.00	0	0
Total For CLN282									0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.06217		100.00000			0.00	0	0
Total CLN283 SPOT									0.00	0	0
Total For CLN283									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				101.24413		101.17989			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.90182		100.83729			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN29(On 26/06/2017 Spot Bond				100.13153		100.06209				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				99.92988		99.85978				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				102.07467		102.01247				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29(On 25/11/2020 Spot Bond			10.00000	107.62100	10.00000	107.53600				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				99.67288		101.80965				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				99.93069		99.86140				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				99.72562		99.65494				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29(On 20/12/2017 Spot Bond				100.06911		99.99965				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				99.69616		99.62579				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				99.83780		99.76789				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				99.82754		99.75380				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN30(On 20/12/2017 Spot Bond				141.51438		141.51438				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN302 On 20/12/2017 Spot Bond				101.27298		101.20775				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				142.48643		142.48643				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				140.80785		140.80785				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				141.86924		141.86924				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				137.62439		137.62439				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				138.14552		138.14552				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.83407		100.76187				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.56000	98.11404	10.60500	97.80646				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.08000	94.78857	11.12500	94.47920				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				99.83518		99.76471				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.07414		100.00000				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.81537		100.74479				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN319 On 24/07/2017 Spot Bond				101.23324		101.16629				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				101.18295		101.10960				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	103.46242	8.80500	103.38857				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.06532		100.00000				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				101.21858		101.15233				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				134.38797		134.38797				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.06943		100.00000				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.07398		100.00000				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.06624		99.99977				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.09309		99.99932				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				80.60073		80.44541				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.07259		99.99968				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN335 On 30/06/2017 Spot Bond				99.83518		99.76471			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN336 On 20/09/2015 Spot Bond				121.88164		121.88164			0.00	0	0
Total CLN336 SPOT									0.00	0	0
Total For CLN336									0.00	0	0
CLN337 On 20/09/2018 Spot Bond				121.99514		121.99514			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN339 On 28/07/2017 Spot Bond				101.21570		101.14727			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.08549		100.00000			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN341 On 30/06/2017 Spot Bond				99.83422		99.76335			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0
CLN342 On 20/06/2017 Spot Bond				100.09250		99.99933			0.00	0	0
Total CLN342 SPOT									0.00	0	0
Total For CLN342									0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.07551		99.99939			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.05745		99.99985			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.07178		100.00000			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN346 On 28/07/2017 Spot Bond				101.20405		101.13628			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.89528		100.83035			0.00	0	0
Total CLN347 SPOT									0.00	0	0
Total For CLN347									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34(On 30/06/2017 Spot Bond				99.83900		99.77017				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				101.14740		101.08432				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				100.45425		100.39014				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				104.68234		104.59712				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				103.19444		103.12545				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35(On 24/07/2017 Spot Bond				103.27191		103.20404				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.05963		100.00000				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			9.74000	104.86400	9.78500	104.50906				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.06100		99.99973				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				103.58546		103.50383				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			11.88000	106.08186	11.92500	105.72768				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				101.22923		101.14620				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN367 On 06/08/2023 Spot Bond			11.91000	105.76723	11.95500	105.42477				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	107.15791	10.02000	107.07112				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				101.22923		101.14620				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				101.29999		101.22938				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				102.37888		102.29838				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.05998		99.99972				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.06132		99.99969				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.06147		99.99983				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				99.82811		99.75462				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.24000	102.97382	9.29000	102.66781				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				99.80110		99.71610				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.07202		100.00000				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN379 On 20/03/2024 Spot Bond			10.57000	99.96957	10.57000	99.88566			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	100.08733	11.00000	100.00000			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN381 On 21/07/2015 Spot Bond				101.23851		101.17846			0.00	0	0
Total CLN381 SPOT									0.00	0	0
Total For CLN381									0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.07320		100.00000			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN383 On 22/07/2017 Spot Bond				101.25913		101.19699			0.00	0	0
Total CLN383 SPOT									0.00	0	0
Total For CLN383									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.67000	102.15730	11.71500	101.80536			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.08011		100.00000			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.06122		99.99958			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				101.40231		101.32765			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.06577		99.99970			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 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
CLN390 On 01/10/2016 Spot Bond				99.82234		99.76251			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN39 On 20/12/2015 Spot Bond				100.05625		99.99986				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN39 On 20/03/2017 Spot Bond				100.06217		100.00000				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN39 On 20/12/2019 Spot Bond				91.27430		91.27430				0.00	0	1,500,000,000
Total CLN393 SPOT										0.00	0	1,500,000,000
Total For CLN393										0.00	0	1,500,000,000
CLN39 On 20/09/2022 Spot Bond				100.06571		100.00000				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39 On 02/03/2018 Spot Bond				100.35344		100.29123				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN39 On 20/03/2020 Spot Bond			100.00000	1.38619	100.00000	1.37797			500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total CLN396 SPOT									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For CLN396									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
CLN42 On 18/04/2028 Spot Bond			7.01000	41.24652	7.01000	41.22355			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				170.99408		170.95623			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			8.28500	146.75232	8.31000	146.55146			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			7.90000	162.72143	7.92500	162.17523			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			7.90000	163.03299	7.92500	162.49078			0.00	0	0	
Total CLN89 SPOT									0.00	0	0	
Total For CLN89									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF0: On 20/10/2015 Spot Bond				95.96027		95.90283			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				95.92573		95.86780			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				101.62706		101.55810			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.62706		101.55810			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				100.06535		99.99968			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				100.06094		99.99979			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.06186		99.99982			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				101.61941		101.54910			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				100.06651		100.00000			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				101.23324		101.16629			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				100.06065		100.00000			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				100.05987		99.99985			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF1: On 20/06/2019 Spot Bond				100.05947		99.99986				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				100.05982		99.99980				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				100.61086		100.53810				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				101.61198		101.53935				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.51500	103.30938	8.52500	103.22910				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	103.96896	8.60000	103.67506				0.00	0	5,360,633,400
Total COJ04 SPOT										0.00	0	5,360,633,400
Total For COJ04										0.00	0	5,360,633,400
COJ05 On 05/06/2023 Spot Bond			9.88000	116.44982	9.93000	116.05739				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			7.40000	105.40006	7.41500	105.32634				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			9.45000	105.98655	9.50000	105.67201				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			9.52000	106.86972	9.56500	106.50876				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			9.89000	95.47774	9.93500	99.70156				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			10.63000	96.70411	10.65500	101.53108				0.00	0	0
Total COT02 SPOT										0.00	0	0
Total For COT02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT03 On 05/06/2028 Spot Bond			10.63000	94.57453	10.65500	94.32917				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				100.52112		100.45648				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				101.19410		101.13652				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	9.35837	100.00000	9.29052				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				100.54063		100.47886				0.00	0	30,000,000
Total CPL021 SPOT										0.00	0	30,000,000
Total For CPL021										0.00	0	30,000,000
CPL022 On 23/09/2019 Spot Bond				99.99978		99.94138				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL023 On 23/04/2015 Spot Bond				102.86147		102.80307				0.00	0	0
Total CPL023 SPOT										0.00	0	0
Total For CPL023										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.50118		100.43801				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL025 On 28/05/2015 Spot Bond				100.56373		100.51088				0.00	0	0
Total CPL025 SPOT										0.00	0	0
Total For CPL025										0.00	0	0
CPL026 On 20/08/2015 Spot Bond				100.62247		100.56411				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	9.40898	100.00000	9.34076				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	11.37532	100.00000	11.29285				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPV01 On 30/06/2029 Spot Bond			11.21500	101.27781	11.26500	100.92645			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	13.40289	100.00000	13.30572			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	5.67366	100.00000	5.63253			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	14.09341	100.00000	13.99122			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG4 On 28/01/2016 Spot Bond				101.07108		101.01498			0.00	0	0
Total DENG43 SPOT									0.00	0	0
Total For DENG43									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.89500	97.56748	7.97500	97.32783		4,342,250,000,000.00	550,000,000	550,000,000	
Total DENG44 SPOT								4,342,250,000,000.00	550,000,000	550,000,000	
Total For DENG44								4,342,250,000,000.00	550,000,000	550,000,000	
DENG5 On 20/11/2015 Spot Bond				100.58666		100.52940			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				100.50547		100.44778			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				100.38717		100.32940			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	61.37131	100.00000	60.91142			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				100.29439		100.23174			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				101.65022		101.58335			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTC09 On 05/08/2015 Spot Bond				100.92931		100.86999			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				100.97461		100.91308			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				100.08533		100.00000			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				102.05965		101.95104			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				100.07438		100.00000			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond			100.00000	14.43486	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	4,000,000,000	
Total DOL009 SPOT								10,000,000,000,000.00	10,000,000,000	4,000,000,000	
Total For DOL009								10,000,000,000,000.00	10,000,000,000	4,000,000,000	
DRD04 On 03/07/2015 Spot Bond				102.35645		102.26551			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.44000	105.15031	8.49000	104.83576			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			7.18500	113.05642	7.19500	112.97820			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.30000	105.66849	8.35000	105.39436		4,316,000,000,000.00	520,000,000	1,581,700,000	
Total DV22 SPOT								4,316,000,000,000.00	520,000,000	1,581,700,000	
Total For DV22								4,316,000,000,000.00	520,000,000	1,581,700,000	
DV23 On 27/02/2023 Spot Bond			9.09000	105.71606	9.13500	105.37968		1,545,576,336,000.00	170,030,400	1,174,510,900	
Total DV23 SPOT								1,545,576,336,000.00	170,030,400	1,174,510,900	
Total For DV23								1,545,576,336,000.00	170,030,400	1,174,510,900	
DV24 On 18/02/2024 Spot Bond			9.15000	104.10932	9.19500	103.75648			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV29 On 18/02/2029 Spot Bond			9.25500	107.43992	9.26500	107.27844			0.00	0	300,000,000
Total DV29 SPOT									0.00	0	300,000,000
Total For DV29									0.00	0	300,000,000
DVC00 On 23/06/2015 Spot Bond				100.00000	0.00000	99.94489			0.00	0	0
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0
DVC00 On 29/06/2015 Spot Bond				99.88037		99.82854			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVC00 On 15/09/2015 Spot Bond				100.12949		100.07395			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC00 On 20/11/2015 Spot Bond				100.58417		100.52714			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC00 On 11/06/2015 Spot Bond				100.20071		100.14589			0.00	0	0
Total DVC009 SPOT									0.00	0	0
Total For DVC009									0.00	0	0
DVC01 On 15/09/2015 Spot Bond				100.20363		100.14801			0.00	0	0
Total DVC010 SPOT									0.00	0	0
Total For DVC010									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.72219		100.66588			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				99.82703		99.84992			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				99.47023		99.41338			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			7.81000	126.38207	7.86000	126.05352			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				95.60494		95.45286			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			2.22000	100.88581	2.22000	100.88493				0.00	0	50,600,000,000
Total EL037 SPOT										0.00	0	50,600,000,000
Total For EL037										0.00	0	50,600,000,000
EL15 On 29/06/2015 Spot Bond			1.20000	134.80450	1.20000	134.81475				0.00	0	76,800,000,000
Total EL15 SPOT										0.00	0	76,800,000,000
Total For EL15										0.00	0	76,800,000,000
EL28 On 02/05/2028 Spot Bond			2.19000	122.57426	2.17000	122.84480				0.00	0	8,200,000,000
Total EL28 SPOT										0.00	0	8,200,000,000
Total For EL28										0.00	0	8,200,000,000
EL29 On 19/11/2029 Spot Bond			2.17000	110.31327	2.15000	110.59136				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.15000	110.43923	2.13000	110.72376				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			2.15000	103.41424	2.15000	103.41404				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			2.20000	101.20146	2.20000	101.20076				0.00	0	51,500,000,000
Total EL36 SPOT										0.00	0	51,500,000,000
Total For EL36										0.00	0	51,500,000,000
EMM01 On 28/07/2020 Spot Bond			9.29000	106.81140	9.39000	106.30347				0.00	0	2,230,000,000
Total EMM01 SPOT										0.00	0	2,230,000,000
Total For EMM01										0.00	0	2,230,000,000
EMM02 On 11/03/2021 Spot Bond			9.19000	107.25174	9.24000	106.93765				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03 On 04/05/2024 Spot Bond			9.68000	106.04540	9.70500	105.81100			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			9.89000	99.94794	9.90000	99.87861			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			10.03000	107.47192	10.04000	107.33730			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				100.69508		100.63395			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				96.77099		96.71169			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				100.22480		100.16378			0.00	300,000,000	100,000,000
Total EPF003 SPOT									0.00	300,000,000	100,000,000
Total For EPF003									0.00	300,000,000	100,000,000
EPF004 On 06/11/2017 Spot Bond				100.96390		100.90029			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.92722		100.86607			0.00	600,000,000	200,000,000
Total EPF005 SPOT									0.00	600,000,000	200,000,000
Total For EPF005									0.00	600,000,000	200,000,000
EPFC12 On 05/11/2015 Spot Bond				100.87853		100.82066			0.00	0	0
Total EPFC12 SPOT									0.00	0	0
Total For EPFC12									0.00	0	0
EPFC13 On 19/05/2015 Spot Bond				102.41885		102.36033			0.00	0	0
Total EPFC13 SPOT									0.00	0	0
Total For EPFC13									0.00	0	0
EPFC14 On 27/05/2015 Spot Bond				100.50247		100.44863			0.00	0	0
Total EPFC14 SPOT									0.00	0	0
Total For EPFC14									0.00	0	0
EPFC15 On 24/08/2015 Spot Bond				100.54826		100.48952			0.00	0	0
Total EPFC15 SPOT									0.00	0	0
Total For EPFC15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC1 On 23/02/2016 Spot Bond				100.56542		100.50535			0.00	0	0
Total EPFC16 SPOT									0.00	0	0
Total For EPFC16									0.00	0	0
EQ209 On 11/06/2015 Spot Bond			100.00000	83.88165	100.00000	83.31994			0.00	0	170,000,000
Total EQ209U SPOT									0.00	0	170,000,000
Total For EQ209U									0.00	0	170,000,000
EQS02 On 01/07/2015 Spot Bond			10.97000	103.35373	10.98500	103.25910			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				100.79852		100.72500			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				100.27138		100.19532			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				100.48645		100.41277			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			9.72000	101.16313	9.78500	100.91874			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08 On 04/10/2018 Spot Bond				101.72507		101.65917			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				97.48372		97.40232			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				100.74739		100.68199			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/11/2025 Spot Bond				100.79332		100.72383			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	107.62100	10.00000	107.53600			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.67120		100.61143			0.00	0	0
Total ERS14 SPOT									0.00	0	0
Total For ERS14									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.69852		100.63631			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.66573		100.60645			0.00	0	0
Total ERS16 SPOT									0.00	0	0
Total For ERS16									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.68850		100.62719			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.68315		100.62347			0.00	0	50,000,000
Total ERS18 SPOT									0.00	0	50,000,000
Total For ERS18									0.00	0	50,000,000
ERSA1: On 17/11/2025 Spot Bond				100.67394		100.61508			0.00	0	0
Total ERS19 SPOT									0.00	0	0
Total For ERS19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.90000	100.82538	6.90000	100.76991			0.00	0	87,000,000,000
Total ES15 SPOT									0.00	0	87,000,000,000
Total For ES15									0.00	0	87,000,000,000
ES18 On 20/04/2018 Spot Bond			7.71000	108.04996	7.77500	107.80270		2,255,592,882,000.00	292,554,200	15,291,403,100	
Total ES18 SPOT								2,255,592,882,000.00	292,554,200	15,291,403,100	
Total For ES18								2,255,592,882,000.00	292,554,200	15,291,403,100	
ES23 On 25/01/2023 Spot Bond			8.37500	110.75951	8.42000	110.41444		1,040,508,325,000.00	124,239,800	51,110,761,600	
Total ES23 SPOT								1,040,508,325,000.00	124,239,800	51,110,761,600	
Total For ES23								1,040,508,325,000.00	124,239,800	51,110,761,600	
ES26 On 02/04/2026 Spot Bond			8.65500	94.14193	8.68000	97.82075		8,537,236,608,000.00	986,393,600	65,466,409,000	
Total ES26 SPOT								8,537,236,608,000.00	986,393,600	65,466,409,000	
Total For ES26								8,537,236,608,000.00	986,393,600	65,466,409,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 15/09/2033 Spot Bond			9.33000	84.18263	9.33500	84.08179			17,256,192,339,000.00	1,849,538,300	159,653,848,800
Total ES33 SPOT									17,256,192,339,000.00	1,849,538,300	159,653,848,800
Total For ES33									17,256,192,339,000.00	1,849,538,300	159,653,848,800
ES42 On 25/04/2042 Spot Bond			9.33500	95.27544	9.34000	95.15820			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				100.69112		100.62694			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.71266		100.64644			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.57933		100.51552			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				101.32526		101.26129			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				99.94082		99.88158			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.60573		100.54157			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				103.21631		103.15818			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				100.55086		100.49262			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				100.41121		100.35279			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				100.23389		100.17992			0.00	0	0
Total FIFC16 SPOT									0.00	0	0
Total For FIFC16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FR002L On 02/08/2023 Spot Bond			100.00000	11.62595	100.00000	11.53883				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	11.31519	100.00000	11.23040				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.14647		100.08385				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				98.91486		98.84350				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.16334		100.09346				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				100.17456		100.09984				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			9.24000	99.82467	9.30500	99.55098				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.24523		100.18907				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				100.24516		100.18900				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				101.25045		101.18404				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				103.24146		103.17561				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				100.48292		100.41419				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB13 On 02/06/2026 Spot Bond				100.49083		100.42096			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			9.94000	103.29322	9.99000	102.98301			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				100.44606		100.36718			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			10.02000	109.05794	10.08500	108.76319			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				99.99997		99.92989			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			2.17500	132.25812	2.17500	132.25744			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	275.66855	2.22000	275.66642			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.41000	110.94280	2.41000	110.94010			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	159.79502	2.45000	162.19114			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			2.21000	219.64729	2.21000	219.64577			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			7.22000	103.15861	7.23500	103.09216			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			7.69300	64.98699	7.69400	64.97031			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 28/10/2024 Spot Bond			9.42900	41.20789	9.42900	41.19804			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	39.86907	9.67000	39.85899			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC03U On 27/03/2015 Spot Bond			100.00000	98.91599	100.00000	106.43380			0.00	0	0
Total FRC03U SPOT									0.00	0	0
Total For FRC03U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.55364		100.46989			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.07339		99.99966			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.06306		99.99981			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.06958		99.99972			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.07320		100.00000			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 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
FRC120 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.06982		100.00000			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.08109		100.00000			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.07202		100.00000			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.07650		100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.09389		100.00000				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				100.09118		100.00000				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	20.97954	100.09221	20.82732				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				100.06548		100.00000				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				110.96657		110.93084			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				100.08190		99.99934			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				103.95165		103.93255			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				100.06789		99.99964			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				98.00000		98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.06872		99.99966			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				100.06245		99.99977			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.06848		100.00000			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				100.08923		100.00000			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				100.06730		100.00000			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	61.58614	13.22500	61.52085			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				100.06350		100.00000			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC166 On 20/03/2018 Spot Bond				100.06359		100.00000			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC167 On 20/03/2018 Spot Bond				100.08857		99.99960			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC168 On 20/06/2018 Spot Bond				100.06642		100.00000			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			3.64000	99.57821	3.64000	99.56580			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.06926		100.00000			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171 On 20/06/2018 Spot Bond				100.06926		100.00000			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC172 On 21/02/2018 Spot Bond				100.63372		100.56500			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC173 On 30/06/2017 Spot Bond				101.95839		101.88642			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC174 On 20/06/2018 Spot Bond				98.05738		97.98940			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.06532		100.00000			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177 On 20/09/2018 Spot Bond				100.06382		100.00000			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178 On 06/08/2023 Spot Bond				101.16902		101.09010			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC179 On 20/09/2020 Spot Bond				100.07454		100.00000			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC180 On 10/02/2016 Spot Bond				100.86817		100.80399			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0
FRC181 On 06/08/2023 Spot Bond				101.15696		101.07887			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC182 On 26/01/2021 Spot Bond				101.39196		101.31630			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.08533		100.00000			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.06784		100.00000			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0
FRC185 On 20/12/2018 Spot Bond				100.08150		99.99943			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC186 On 20/03/2016 Spot Bond				100.06311		100.00000			0.00	0	0
Total FRC186 SPOT									0.00	0	0
Total For FRC186									0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.06848		100.00000			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC189 On 20/03/2019 Spot Bond				100.06848		100.00000			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC190 On 14/03/2016 Spot Bond				100.14003		100.08024			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0
FRC191 On 02/04/2017 Spot Bond				101.68024		101.61952			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 02/04/2019 Spot Bond				101.77214		101.70791			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				101.76074		101.70362			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	107.62100	10.00000	107.53600			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				101.49075		101.43158			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				100.07226		100.00000			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC19: On 09/04/2016 Spot Bond				101.47683		101.41719			0.00	0	0
Total FRC196 SPOT									0.00	0	0
Total For FRC196									0.00	0	0
FRC19: On 09/04/2016 Spot Bond				101.74290		101.68556			0.00	0	500,000,000
Total FRC197 SPOT									0.00	0	500,000,000
Total For FRC197									0.00	0	500,000,000
FRC19: On 10/04/2016 Spot Bond				101.41313		101.35346			0.00	0	0
Total FRC198 SPOT									0.00	0	0
Total For FRC198									0.00	0	0
FRC19: On 10/04/2016 Spot Bond				101.41695		101.35711			0.00	0	0
Total FRC199 SPOT									0.00	0	0
Total For FRC199									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.41107		101.34296			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC20: On 17/04/2016 Spot Bond				101.28235		101.22045			0.00	0	0
Total FRC201 SPOT									0.00	0	0
Total For FRC201									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.41107		101.34296			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20: On 17/04/2016 Spot Bond				101.27720		101.21554				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				101.03095		100.96282				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	101.10013	8.75000	101.02641				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.06722		100.00000				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	9.24444	100.00000	9.17742				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	8.45168	100.00000	8.39040				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				97.07836		96.98791				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	1.45168	100.00000	1.44115				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				97.85114		97.78187				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	23.20716	100.00000	23.03519				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				100.93479		100.86873				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	9.01041	100.00000	8.94507				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	17.37986	100.00000	17.24963				0.00	0	0
Total FRC214 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 FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.93476		100.86869				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	17.34924	100.00000	17.21924				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				100.93248		100.86658				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				100.88577		100.82323				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				101.05100		100.98453				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				100.98713		100.92477				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			2.98500	125.78200	2.98500	125.77302				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.84636		100.78504				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.83524		100.77474				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.83524		100.77474				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.69463		100.62801				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 18/06/2015 Spot Bond				100.09244		100.03696				0.00	0	0
Total FRC226 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 FRC226										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.26292		100.20262				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.13952		100.07923				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC37: On 20/06/2015 Spot Bond				100.06809		99.99960				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40: On 20/12/2015 Spot Bond				100.06773		99.99964				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46: On 10/09/2017 Spot Bond				100.30266		100.23314				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61: On 28/07/2017 Spot Bond				101.23559		101.16756				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66: On 31/01/2022 Spot Bond			3.51500	121.74016	3.51500	121.72621				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67: On 20/09/2016 Spot Bond				100.06899		99.99961				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				100.06970		99.99960				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			3.56500	121.36656	3.56500	121.35216				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			3.54500	121.51584	3.54500	121.50162				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	125.89628	3.36000	125.88346				0.00	0	0
Total FRC72 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 FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.43000	135.02114	3.43000	135.00693				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				101.38516		101.30871				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				100.05981		99.99978				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				100.06855		99.99966				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				100.08023		99.99943				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				100.07724		99.99949				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				100.07029		100.00000				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.07021		100.00000				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	102.35806				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				100.13530		100.07754				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	10.32127	100.00000	11.05911				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	34.56401	100.00000	34.31342				0.00	0	0
Total FRD02U 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 FRD02U									0.00	0	0
FRD04I On 04/07/2015 Spot Bond			100.00000	97.92287	100.00000	96.89211			0.00	0	0
Total FRD04U SPOT									0.00	0	0
Total For FRD04U									0.00	0	0
FRD09I On 26/06/2017 Spot Bond			100.00000	22.57822	100.00000	24.17767			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD12I On 20/03/2018 Spot Bond			100.00000	8.65267	100.00000	8.58993			0.00	0	0
Total FRD12U SPOT									0.00	0	0
Total For FRD12U									0.00	0	0
FRD13I On 31/12/2019 Spot Bond			100.00000	12.70743	100.00000	12.61327			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				101.55983		101.51126			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				102.10019		102.05978			0.00	1,000,000,000	1,000,000,000
Total FRJ16 SPOT									0.00	1,000,000,000	1,000,000,000
Total For FRJ16									0.00	1,000,000,000	1,000,000,000
FRJ17 On 04/04/2017 Spot Bond				102.30576		102.24771			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				101.57346		101.51357			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				101.13733		101.07774			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				97.79366		97.73713			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				98.56840		98.50648			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				100.79460		100.72826			0.00	0	0
Total FRJ25 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 FRJ25										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.07800	103.91355	2.07800	103.91386				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.32000	137.55063	2.32000	137.54830				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				101.22663		101.16716				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	101.69365	10.38000	101.60685				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	101.69365	10.38000	101.60685				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				108.68000		108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				101.30002		101.22410				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.46000	110.89553	2.46000	110.89239				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.52000	210.28396	2.52000	210.27721				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.43000	111.48327	2.43000	111.48038				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 03/04/2015 Spot Bond				101.34633		101.29541				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			2.55000	209.40401	2.55000	209.39676				0.00	0	0
Total FRS112 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 FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				101.39393		101.31388				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.49500	110.11223	2.49500	110.10880				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.52000	109.73118	2.52000	109.72754				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 26/06/2015 Spot Bond				99.94576		101.46778				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS116 On 05/05/2016 Spot Bond				48.87800		49.62400				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 06/08/2015 Spot Bond				100.82899		100.77445				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS118 On 31/01/2038 Spot Bond			2.62500	107.72870	2.62500	107.72420				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			2.67000	205.92908	2.67000	205.91994				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			2.72000	204.50213	2.72000	204.49223				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			2.42500	96.99896	2.42500	96.99649				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			2.75000	203.65181	2.75000	203.64145				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			2.90000	102.68916	2.90000	102.68256				0.00	0	0
Total FRS124 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 FRS124										0.00	0	0
FRS12: On 11/05/2015 Spot Bond				100.74247		100.68678				0.00	0	0
Total FRS125 SPOT										0.00	0	0
Total For FRS125										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.34000	273.33859	2.34000	273.33380				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.23000	275.47348	2.23000	275.47112				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.95000	261.85486	2.95000	261.83730				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.64500	128.45537	2.64500	128.44977				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				101.18336		101.11944				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.17500	128.21411	2.17500	128.21345				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				101.42322		101.35631				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				101.63945		101.57525				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				101.02537		100.96054				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			2.30000	111.26740	2.30000	111.26570				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	21.80545	104.97509	21.64038				0.00	0	0
Total FRS69 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 FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	25.50490	101.07593	25.31821				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	18.86217	100.44759	18.72487				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	24.05580	100.76967	23.88020				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			2.04000	119.61734	2.04000	119.61818				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.35500	111.48397	2.35500	111.48176				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				98.76561		98.76232				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			2.38500	111.18842	2.38500	111.18595				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				100.57620		100.50464				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	344.12564	2.43000	344.11708				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				100.89469		100.83147				0.00	0	0
Total FRS94 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 FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.52500		100.45997			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.53500	100.81003	7.54500	100.73539			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	101.28552	8.08000	101.04252			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			8.21000	110.69218	8.27500	110.43912			0.00	0	12,211,000,000
Total FRX18 SPOT									0.00	0	12,211,000,000
Total For FRX18									0.00	0	12,211,000,000
FRX19 On 15/11/2019 Spot Bond			8.70000	104.28927	8.75000	104.02641		1,914,000,000,000.00		220,000,000	856,900,000
Total FRX19 SPOT								1,914,000,000,000.00		220,000,000	856,900,000
Total For FRX19								1,914,000,000,000.00		220,000,000	856,900,000
FRX20 On 01/10/2020 Spot Bond			8.96000	103.25449	9.01000	102.96694			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			9.70000	89.84980	9.74500	89.55245			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			9.76000	109.13555	9.78500	108.88882			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			10.08000	100.60809	10.10500	100.36312			0.00	0	5,500,000,000
Total FRX26 SPOT									0.00	0	5,500,000,000
Total For FRX26									0.00	0	5,500,000,000
FRX30 On 31/01/2030 Spot Bond			10.41000	96.41212	10.42000	96.25903			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			10.54500	92.79120	10.55500	92.64051			0.00	0	0
Total FRX31 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 FRX31									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			9.90000	85.36531	9.90500	85.25729			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				100.05308		99.99992			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				100.05388		99.99992			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				100.05584		99.99985			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				100.05902		99.99980			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.06140		99.99976			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				100.07169		99.99958			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				100.58397		100.52812			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				100.60905		100.55076			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				100.45729		100.39810			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.63170		100.57119			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				100.65684		100.59389			0.00	0	0
Total FS2B1 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 FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.67779		100.61279				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				100.76984		100.69587				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	55.33821	100.00000	54.92354				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	9.28421	100.00000	9.21464				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	1.55763	100.00000	1.54596				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.26133	100.00000	0.25937				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				101.61662		101.55278				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				101.55905		101.50077				0.00	0	0
Total GFC03 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 GFC03										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.12000	104.90682	9.20000	104.68189				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				100.81666		100.76340				0.00	0	0
Total GPT32 SPOT										0.00	0	0
Total For GPT32										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	9.19408	100.00000	9.12742				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	15.95447	100.00000	15.83880				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	11.32254	100.00000	11.24044				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				101.11873		101.05805				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.16257		101.09949				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				101.21697		101.15090				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				101.29244		101.22225				0.00	0	0
Total GRH1C 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 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				101.32720		101.26978				0.00	0	30,000,000
Total GRT02 SPOT										0.00	0	30,000,000
Total For GRT02										0.00	0	30,000,000
GRT03 On 15/10/2015 Spot Bond				101.40208		101.33899				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				100.98378		100.92551				0.00	0	300,000,000
Total GRT04 SPOT										0.00	0	300,000,000
Total For GRT04										0.00	0	300,000,000
GRT06 On 11/12/2017 Spot Bond				100.25195		100.18931				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.62074		100.55495				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				99.98065		99.92292				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				99.94366		99.88739				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				101.39911		101.34421				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				101.27933		101.20273				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	9.61128	100.00000	9.53925				0.00	0	0
Total HIL01U 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 HIL01U										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				101.43708		101.37981				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				100.20807		100.14542				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				101.02216		100.96019				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				101.03411		100.97140				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				101.04515		100.99289				0.00	0	0
Total HILC18 SPOT										0.00	0	0
Total For HILC18										0.00	0	0
HILC19 On 07/05/2015 Spot Bond				100.81666		100.76340				0.00	0	0
Total HILC19 SPOT										0.00	0	0
Total For HILC19										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				101.34945		101.28610				0.00	0	0
Total HMS1B8 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 HMS1B8									0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.26895	100.53891	7.27877	100.46655			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				101.40950		101.34325			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			8.26952	104.41639	8.27932	104.41639			0.00	0	0
Total HMS1C5 SPOT									0.00	0	0
Total For HMS1C5									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1D On 19/07/2015 Spot Bond				101.48668		101.41671			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			8.71995	104.41639	8.72974	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				101.58098		101.50646			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				101.38018		101.31357			0.00	0	0
Total HPF01 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 HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				101.57563		101.50466			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				101.63027		101.55681			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				100.93606		100.87013			0.00	0	100,000,000
Total HPF04 SPOT									0.00	0	100,000,000
Total For HPF04									0.00	0	100,000,000
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.62100	10.00000	107.53600			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	102.43997	9.08000	102.22600			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.76148		100.68833			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				100.71551		100.64684			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			8.03000	108.72723	8.08000	108.43215		2,087,800,000,000.00		260,000,000	1,582,500,000
Total HWAY20 SPOT								2,087,800,000,000.00		260,000,000	1,582,500,000
Total For HWAY20								2,087,800,000,000.00		260,000,000	1,582,500,000
HWAY2 On 07/12/2023 Spot Bond			2.09000	278.21969	2.09000	278.22049			0.00	0	1,800,000,000
Total HWAY23 SPOT									0.00	0	1,800,000,000
Total For HWAY23									0.00	0	1,800,000,000
HWAY2 On 07/12/2024 Spot Bond			2.09000	284.27905	2.09000	284.27988			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			9.33000	100.57120	9.33500	100.45105		933,000,000,000.00		100,000,000	2,335,200,000
Total HWAY34 SPOT								933,000,000,000.00		100,000,000	2,335,200,000
Total For HWAY34								933,000,000,000.00		100,000,000	2,335,200,000
HWAY3 On 31/07/2035 Spot Bond			9.34000	100.46853	9.34500	100.34765			0.00	0	50,000,000,000
Total HWAY35 SPOT									0.00	0	50,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY35									0.00	0	50,000,000,000
HWF01 On 26/03/2015 Spot Bond			100.00000	99.18478	100.00000	98.38275			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	25.76336	100.00000	25.57244			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	64.86276	100.00000	64.38210			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	30.99679	100.00000	30.76709			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	22.66653	100.00000	22.49668			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	99.18478	100.00000	98.38275			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	107.62100	10.00000	107.53600			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			1.74500	117.68836	1.74500	117.69192		11,753,927,375,000.00	6,735,775,000	97,748,184,500	
Total I2025 SPOT								11,753,927,375,000.00	6,735,775,000	97,748,184,500	
Total For I2025								11,753,927,375,000.00	6,735,775,000	97,748,184,500	
I2038 On 31/01/2038 Spot Bond			1.70000	126.99975	1.70000	127.00407		112,394,125,040,000.00	66,114,191,200	109,294,483,100	
Total I2038 SPOT								12,394,125,040,000.00	66,114,191,200	109,294,483,100	
Total For I2038								12,394,125,040,000.00	66,114,191,200	109,294,483,100	
I2046 On 31/03/2046 Spot Bond			1.83500	125.02381	1.83500	126.37791		120,918,768,411,000.00	65,895,786,600	98,761,433,100	
Total I2046 SPOT								20,918,768,411,000.00	65,895,786,600	98,761,433,100	
Total For I2046								20,918,768,411,000.00	65,895,786,600	98,761,433,100	
I2050 On 31/12/2050 Spot Bond			1.89000	133.38830	1.89000	133.39076		17,887,388,841,000.00	9,464,226,900	68,397,514,471	
Total I2050 SPOT								17,887,388,841,000.00	9,464,226,900	68,397,514,471	
Total For I2050								17,887,388,841,000.00	9,464,226,900	68,397,514,471	
IBL14 On 28/06/2015 Spot Bond				100.13027		100.07733			0.00	0	0
Total IBL14 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 IBL14										0.00	0	0
IBL21 On 15/03/2016 Spot Bond			7.93500	101.65782	7.94500	101.58393				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	105.74574	7.95000	105.46299				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			7.75500	101.41723	7.76500	101.34006				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				100.99497		100.93343				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.20000	128.54860	2.20000	128.54769				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			2.24500	131.68372	2.24500	131.68229				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				99.82733		101.56452				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				100.17781		101.98318				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	101.81228	8.07000	105.90242				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				100.25423		100.19802				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				100.96024		100.90038				0.00	0	1,000,000,000
Total IBL42 SPOT										0.00	0	1,000,000,000
Total For IBL42										0.00	0	1,000,000,000
IBL43 On 15/11/2015 Spot Bond				100.78752		100.72940				0.00	0	0
Total IBL43 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 IBL43									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.62100	10.00000	107.53600			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			8.57000	100.20647	8.63500	99.93454			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			8.97000	94.71584	9.02000	94.46266		1,519,518,000,000.00		169,400,000	2,393,900,000
Total IBL46 SPOT								1,519,518,000,000.00		169,400,000	2,393,900,000
Total For IBL46								1,519,518,000,000.00		169,400,000	2,393,900,000
IBL48 On 19/03/2016 Spot Bond				99.92778		99.87322			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.39000	97.03290	8.47000	100.41727			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			9.02000	101.54643	9.07000	101.26269			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				100.85958		100.80130			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				100.98262		100.92324			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	100.18487	7.90000	100.12056			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			8.35000	100.43525	8.41500	100.18064			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				101.08238		101.01683			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				100.73758		100.68002			0.00	0	1,500,000,000
Total IBL57 SPOT									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 For IBL57										0.00	0	1,500,000,000
IBL58 On 13/02/2017 Spot Bond			7.64000	102.40678	7.72000	102.20252				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			8.31000	103.80120	8.37500	103.51401				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			9.37000	106.21191	9.41500	105.85448				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				99.85212		101.57397				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				101.09064		101.03302				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				101.04715		100.98857				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				101.06885		101.00905				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				101.09041		101.02937				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				100.22637		100.16495				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			2.97500	125.85972	2.97500	125.85084				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	0.00804	100.00000	0.00798				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				101.23568		101.17886				0.00	0	400,000,000
Total IDCG01 SPOT										0.00	0	400,000,000

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 IDCG01										0.00	0	400,000,000
IDCG02 On 22/10/2018 Spot Bond				101.21022		101.15056				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.59000	102.38001	8.64000	102.09242				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				100.55000		100.48945				0.00	0	100,000,000
Total IDCG04 SPOT										0.00	0	100,000,000
Total For IDCG04										0.00	0	100,000,000
IDCG05 On 24/11/2019 Spot Bond				100.56815		100.50556				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.63000	102.61780	9.65500	102.38331				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	102.12229	5.00000	102.08049				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	102.12229	5.00000	102.08049				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	100.69818	5.00000	100.65698				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	102.12521	5.00000	102.08365				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	100.09691	4.00000	100.06459				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.72292	4.00000	101.68972				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	45.74392	100.00000	47.75374				0.00	0	0
Total IDW01U 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 IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	45.61079	100.00000	47.56565				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	45.61079	100.00000	47.56565				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	102.88192	9.20000	109.03871				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				100.80746		100.73675				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.45431	100.00000	7.40027				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				101.22862		101.17552				0.00	0	0
Total IM1004 SPOT										0.00	0	0
Total For IM1004										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.88635		100.80380				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	14.65280	100.00000	14.54300				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	97.92287	100.00000	96.89211				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	15.45917	100.00000	15.34461				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	16.68839	100.00000	16.56334				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	1.35089	100.00000	1.34315				0.00	0	0
Total IN276U 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 IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.20877	100.00000	10.13313				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	9.24569	100.00000	9.17641				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	11.22811	100.00000	11.14490				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	32.93102	100.00000	32.68698				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	77.16702	100.00000	76.68067				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	71.85039	100.00000	71.42857				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	71.01167	100.00000	70.59961				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	86.49289	100.00000	85.88235				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	99.87932				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	99.63884				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			6.30000	99.53613	6.30000	99.51904				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	99.39004				0.00	0	0
Total INA517 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 INA517										0.00	0	0
INA519 On 05/05/2015 Spot Bond			6.40000	99.16538	6.40000	99.14814				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			6.40000	99.04483	6.40000	99.02763				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	98.76877				0.00	0	0
Total INA522 SPOT										0.00	0	0
Total For INA522										0.00	0	0
INA523 On 03/06/2015 Spot Bond			6.50000	98.64732	6.50000	98.62999				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	98.52616				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				102.11307		102.03809				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			10.87387	103.31763	10.87663	103.22512				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			10.87387	102.53591	10.87663	102.44410				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				99.99960		99.93273				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		99.93450				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	103.05061	6.50000	102.99629				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				100.07124		100.00000				0.00	0	0
Total ING161 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 ING161									0.00	0	0
ING196 On 30/06/2027 Spot Bond				93.39455		93.37972			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				100.14063		100.08031			0.00	0	0
Total ING204 SPOT									0.00	0	0
Total For ING204									0.00	0	0
ING211 On 12/04/2016 Spot Bond				101.35707		101.29834			0.00	0	0
Total ING211 SPOT									0.00	0	0
Total For ING211									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	107.62100	10.00000	107.53600			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	99.93012			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				102.20629		102.14375			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				101.28315		101.22840			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	100.00000			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				98.86335		98.81229			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				101.23030		101.17475			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				96.87273		96.81786			0.00	0	0
Total ING297 SPOT									0.00	0	0
Total For ING297									0.00	0	0
ING298 On 17/09/2015 Spot Bond			100.00000	67.21915	100.00000	66.84982		600,000,000,000,000.00	16,000,000,000	16,000,000,000	
Total ING298 SPOT								10,000,000,000,000.00	16,000,000,000	16,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING298									10,000,000,000,000.00	16,000,000,000	16,000,000,000
INGR0 On 08/05/2015 Spot Bond				106.16151		106.10356			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				101.11001		101.02504			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	94.31525	100.00000	93.58974			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				101.45746		101.39852			0.00	0	0
Total IPF01 SPOT									0.00	0	0
Total For IPF01									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.62100	10.00000	107.53600			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				101.46268		101.39924			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				101.48150		101.41723			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			8.44500	104.54087	8.45500	104.45095			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				101.65771		101.59802			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.69713		101.63594			0.00	0	2,800,000,000
Total IPF08 SPOT									0.00	0	2,800,000,000
Total For IPF08									0.00	0	2,800,000,000
IPF09 On 01/07/2019 Spot Bond				101.72344		101.66124			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				101.38361		101.32135			0.00	0	0
Total IPF10 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 IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.45313		101.38772			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				101.19407		101.14060			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			9.34000	103.29854	9.39000	102.98994			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				100.29754		100.24143			0.00	0	0
Total IPL5 SPOT									0.00	0	0
Total For IPL5									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.56000	102.57556	8.64000	102.32343		1,712,000,000,000.00	200,000,000	1,438,500,000	
Total IPL6 SPOT								1,712,000,000,000.00	200,000,000	1,438,500,000	
Total For IPL6								1,712,000,000,000.00	200,000,000	1,438,500,000	
IPL7 On 05/04/2018 Spot Bond				101.61985		101.55812			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				101.52183		101.45744			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				99.91208		99.84760			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				100.00003		99.93196			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			8.29000	103.14077	8.30500	103.06806			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				101.51356		101.45101			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				100.41602		100.34322			0.00	0	0
Total IV016 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 IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.52500	125.86419	3.52500	125.84966				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	146.10597	3.63000	148.34377				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				99.77686		101.82976				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				101.66519		101.59384				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				101.54207		101.47057				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				100.26019		100.18946				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				99.91182		99.84559				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			3.74500	106.22887	3.74500	106.21471				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			3.74500	105.22152	3.74500	105.20749				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				100.29862		100.22424				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				100.87476		100.80044				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			10.11000	114.85573	10.17500	114.58177				0.00	0	600,000,000
Total IV08 SPOT										0.00	0	600,000,000

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 IV08										0.00	0	600,000,000
IV09 On 30/04/2018 Spot Bond				101.48617		101.40576				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	138.98585	3.73000	141.31487				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	89.02439	100.00000	88.37772				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	87.52998	100.00000	86.90476				0.00	0	0
Total IV520U SPOT										0.00	0	0
Total For IV520U										0.00	0	0
IVA512 On 19/03/2015 Spot Bond			6.30000	99.93101	6.30000	99.98274				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	99.84490				0.00	0	0
Total IVA513 SPOT										0.00	0	0
Total For IVA513										0.00	0	0
IVA514 On 02/04/2015 Spot Bond			100.00000	97.33333	100.00000	100.00000				0.00	0	0
Total IVA514 SPOT										0.00	0	0
Total For IVA514										0.00	0	0
IVA515 On 09/04/2015 Spot Bond			6.30000	99.62171	6.30000	99.60458				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			6.30000	99.50195	6.30000	99.48486				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	99.35541				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	99.11368				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	98.85571				0.00	0	0
Total IVA521 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 IVA521										0.00	0	0
IVA522 On 28/05/2015 Spot Bond			6.50000	98.75140	6.50000	98.73404				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	98.62999	6.50000	98.61267				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	98.49159				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				101.45666		101.40034				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.62100	10.00000	107.53600				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				101.32758		101.27050				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				101.54628		101.48746				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				100.60664		100.54859				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				100.62804		100.56142				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				100.43847		100.37625				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				101.48371		101.42025				0.00	0	0
Total IVC017 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 IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				101.49326		101.42939				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				101.51235		101.44765				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				101.42642		101.36545				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				101.34086		101.27793				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				101.11930		101.05661				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.07756		100.01928				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				100.71799		100.65714				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				100.48267		100.42538				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				100.47794		100.42122				0.00	0	1,000,000,000
Total IVC026 SPOT										0.00	0	1,000,000,000
Total For IVC026										0.00	0	1,000,000,000
IVC027 On 03/04/2019 Spot Bond				101.67469		101.61079				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				101.37732		101.32183				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				101.14400		101.08349				0.00	0	0
Total IVC029 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 IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				101.00402		100.94792				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				100.07169		100.01785				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				99.86131		101.70244				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				99.85752		101.74616				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				99.85752		101.74616				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.91000	103.00808	8.97500	102.70276				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	13.50580	100.00000	13.41534				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	11.60325	100.00000	11.51726				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				101.23953		101.17969				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			9.01000	103.09101	9.06000	102.77579				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				101.14074		101.07681				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				100.71842		100.65759				0.00	0	0
Total IVC042 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 IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.13713		100.07855				0.00	200,000,000	200,000,000
Total IVC043 SPOT										0.00	200,000,000	200,000,000
Total For IVC043										0.00	200,000,000	200,000,000
IVC044 On 16/10/2015 Spot Bond				103.26389		103.20192				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				101.09819		101.04016				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				102.21592		102.15729				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			7.09000	103.23441	7.10500	103.16638				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				101.00661		100.94012				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				100.62087		100.55508				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				100.43820		100.37271				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				101.06247		100.99665				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				100.83970		100.77888				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				100.89522		100.82867				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				100.40876		100.34774				0.00	0	0
Total IVC054 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 IVC054									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				101.33798		101.26127			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JDG01 On 30/10/2015 Spot Bond				101.13796		101.07295			0.00	0	0
Total JDG01 SPOT									0.00	0	0
Total For JDG01									0.00	0	0
JDG03 On 15/04/2016 Spot Bond				101.23626		101.17002			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	55.19964	100.00000	54.78600			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				101.85502		101.78798			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
JDG12U On 18/03/2015 Spot Bond			100.00000	98.64865	100.00000	99.45504			0.00	0	0
Total JDG12U SPOT									0.00	0	0
Total For JDG12U									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.21483		100.15015			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				100.22261		100.15559			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				100.37521		100.30917			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	58.24550	100.00000	57.81388			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				100.48650		100.41613			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				101.26814		101.19095			0.00	0	0
Total KSB008 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 KSB008									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.28000	145.68091	8.30500	145.33648			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				99.94789		99.89551			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				100.00197		101.73968			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				100.04713		99.98357			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				100.48951		100.42983			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.02902		99.96767			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				101.82506		101.76056			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			9.97000	101.74438	10.02000	101.48017			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	100.68333	9.71000	100.60424			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				101.03985		100.97693			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	98.71197	8.73000	98.47474		2,941,000,000,000.00	340,000,000	3,512,100,000	
Total LGL02 SPOT								2,941,000,000,000.00	340,000,000	3,512,100,000	
Total For LGL02								2,941,000,000,000.00	340,000,000	3,512,100,000	
LGL03 On 03/04/2018 Spot Bond			8.72000	100.76189	8.80000	100.48537		0.00	0	0	
Total LGL03 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 LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.64000	98.95612	9.69000	98.67480			1,542,400,000,000.00	160,000,000	651,100,000
Total LGL04 SPOT									1,542,400,000,000.00	160,000,000	651,100,000
Total For LGL04									1,542,400,000,000.00	160,000,000	651,100,000
LGL05 On 12/12/2021 Spot Bond				100.26002		100.18929			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				100.30150		100.21062			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			9.61000	103.65491	9.62500	103.56425			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				100.32803		100.22912			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.77513		100.68610			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				100.66520		100.60143			0.00	19,000,000,000	9,500,000,000
Total LRFA1 SPOT									0.00	19,000,000,000	9,500,000,000
Total For LRFA1									0.00	19,000,000,000	9,500,000,000
LRFB1 On 17/11/2025 Spot Bond				100.69030		100.62289			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				100.73990		100.66762			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				101.29587		101.24212			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				100.72055		100.66312			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				100.13228		100.07554			0.00	0	0
Total MAQ065 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 MAQ065										0.00	0	0
MAQ06 On 24/04/2015 Spot Bond				99.44271		99.39046				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				99.14841		99.09627				0.00	0	0
Total MAQ067 SPOT										0.00	0	0
Total For MAQ067										0.00	0	0
MAQ06 On 09/06/2015 Spot Bond				98.64204		98.58981				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				100.35813		100.28934				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				100.36084		100.29168				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				99.77894		99.69629				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				101.33777		101.27978				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				99.97119		101.67972				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				100.62591		102.38875				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				99.95114		99.89685				0.00	1,000,000,000	500,000,000
Total MBF033 SPOT										0.00	1,000,000,000	500,000,000
Total For MBF033										0.00	1,000,000,000	500,000,000
MBF03 On 10/12/2016 Spot Bond				100.44805		100.39096				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				100.76741		100.70992				0.00	0	0
Total MBF037 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 MBF037										0.00	0	0
MBF03: On 15/04/2015 Spot Bond				101.22849		101.17327				0.00	0	300,000,000
Total MBF038 SPOT										0.00	0	300,000,000
Total For MBF038										0.00	0	300,000,000
MBF03: On 17/04/2017 Spot Bond				101.32614		101.26707				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				100.84061		100.78529				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				100.81394		100.75657				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				100.83223		100.77355				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04: On 08/12/2015 Spot Bond				100.26489		100.20801				0.00	0	0
Total MBF043 SPOT										0.00	0	0
Total For MBF043										0.00	0	0
MBP24: On 22/03/2016 Spot Bond			100.00000	51.32433	100.00000	40.75739				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	99.72678	100.00000	99.45504				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	23.41463	100.00000	23.24111				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	17.49145	100.00000	17.36182				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	17.58644	100.00000	17.45612				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	16.87986	100.00000	16.75337				0.00	0	0
Total MBP32U 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 MBP32U									0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	22.83767	100.00000	22.66653			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			8.57000	105.47939	8.63500	105.18492		342,800,000,000.00		40,000,000	556,800,000
Total MBSA01 SPOT								342,800,000,000.00		40,000,000	556,800,000
Total For MBSA01								342,800,000,000.00		40,000,000	556,800,000
MBSA0 On 15/04/2019 Spot Bond			8.59000	104.94092	8.65500	104.64757		0.00		0	0
Total MBSA02 SPOT								0.00		0	0
Total For MBSA02								0.00		0	0
MBSA0 On 09/06/2015 Spot Bond				101.97315		101.91623		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				103.49721		103.43231		0.00		0	0
Total MEFSA3 SPOT								0.00		0	0
Total For MEFSA3								0.00		0	0
MEFSA On 05/01/2019 Spot Bond				101.61917		101.55544		0.00		0	0
Total MEFSA4 SPOT								0.00		0	0
Total For MEFSA4								0.00		0	0
MEFSA On 05/07/2026 Spot Bond				101.68973		101.62315		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	105.09846	7.88500	104.91703		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			8.56000	104.44125	8.62500	104.15872		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			9.26500	105.79399	9.31500	105.46100		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				100.05346		99.99990		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				100.05545		99.99987		0.00		0	0
Total MFS1A2 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 MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.32000	103.46428	9.37000	103.20105			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			7.26000	100.72394	7.27500	100.65876		508,200,000,000.00		70,000,000	2,540,000,000
Total MGL01 SPOT								508,200,000,000.00		70,000,000	2,540,000,000
Total For MGL01								508,200,000,000.00		70,000,000	2,540,000,000
MIL01 On 31/05/2015 Spot Bond				100.51436		100.45051		0.00		0	0
Total MIL01 SPOT								0.00		0	0
Total For MIL01								0.00		0	0
MIL02 On 31/05/2017 Spot Bond			8.73000	102.81259	8.81000	102.58315		0.00		0	0
Total MIL02 SPOT								0.00		0	0
Total For MIL02								0.00		0	0
MMIG0 On 17/03/2024 Spot Bond				100.12378		100.01183		0.00		0	0
Total MMIG01 SPOT								0.00		0	0
Total For MMIG01								0.00		0	0
MMIG0 On 17/03/2026 Spot Bond			9.14000	104.35245	9.19000	104.04397		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				100.48641		100.41728		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	21.64331	100.00000	21.48640		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				100.59463		100.53764		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	102.72134	8.51000	102.49381		0.00		0	140,000,000
Total MQB02 SPOT								0.00		0	140,000,000
Total For MQB02								0.00		0	140,000,000
MTN03 On 13/07/2015 Spot Bond			7.21000	102.41420	7.22500	102.35013		0.00		0	20,000,000
Total MTN03 SPOT								0.00		0	20,000,000
Total For MTN03								0.00		0	20,000,000
MTN04 On 13/07/2017 Spot Bond			8.42000	105.42839	8.50000	105.18727		0.00		0	1,040,000,000
Total MTN04 SPOT								0.00		0	1,040,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN04										0.00	0	1,040,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.01001	100.89771	6.95707				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	7.10083	100.61875	7.04733				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
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 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
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A502 On 14/08/2020 Spot Bond				96.31661		96.25811				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.77537		100.70964				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.84176		100.77030				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	1.01199	100.00000	1.00441				0.00	0	0
Total N4D68U 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 N4D68U										0.00	0	0
N4E68L On 14/08/2020 Spot Bond			100.00000	1.01199	100.00000	1.00441				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			8.73500	100.19797	8.78000	99.88375				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	100.12796	7.66500	100.06555				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			8.84000	103.16273	8.89000	102.86862				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			8.59000	103.73924	8.64000	103.43266				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.07000	104.10195	9.11500	103.74725				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				101.55341		101.49640				0.00	0	20,000,000
Total NBK13B SPOT										0.00	0	20,000,000
Total For NBK13B										0.00	0	20,000,000
NBK14 On 26/06/2021 Spot Bond			8.95000	103.82315	9.00000	103.51018				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				100.57836		100.52181				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			9.19000	98.92626	9.24000	98.60437				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				101.66478		101.60741				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			9.88000	98.25991	9.90500	98.02878				0.00	0	0
Total NBK16A 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 NBK16A									0.00	0	0
NBK16I On 25/07/2016 Spot Bond				101.25840		101.20300			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				100.57470		100.51874			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				99.91448		99.86161			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				99.69928		101.31749			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				99.95943		99.89862			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.80211		100.74283			0.00	0	100,000,000
Total NBK21B SPOT									0.00	0	100,000,000
Total For NBK21B									0.00	0	100,000,000
NBK22I On 12/02/2018 Spot Bond				100.79385		100.73343			0.00	0	100,000,000
Total NBK22B SPOT									0.00	0	100,000,000
Total For NBK22B									0.00	0	100,000,000
NBK23I On 12/02/2020 Spot Bond				100.81498		100.75293			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				100.80797		100.74520			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				100.87291		100.80635			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			7.08000	101.79964	7.09500	101.73516		424,800,000,000.00		60,000,000	766,800,000
Total NBK2A SPOT								424,800,000,000.00		60,000,000	766,800,000
Total For NBK2A								424,800,000,000.00		60,000,000	766,800,000
NBK2B On 15/09/2015 Spot Bond				100.79462		100.73688			0.00	0	0
Total NBK2B 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 NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.59000	110.62434	8.65500	110.29676			1,546,200,000,000.00	180,000,000	1,440,000,000
Total NBK3A SPOT									1,546,200,000,000.00	180,000,000	1,440,000,000
Total For NBK3A									1,546,200,000,000.00	180,000,000	1,440,000,000
NBK4 On 28/10/2024 Spot Bond			10.45500	38.49642	10.48000	38.38142			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			7.01000	104.29915	7.02500	104.23813			2,103,000,000,000.00	300,000,000	930,000,000
Total NBK6A SPOT									2,103,000,000,000.00	300,000,000	930,000,000
Total For NBK6A									2,103,000,000,000.00	300,000,000	930,000,000
NBK6B On 19/04/2015 Spot Bond				101.40476		101.34465			0.00	0	0
Total NBK6B SPOT									0.00	0	0
Total For NBK6B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.43499		101.36751			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.54500	101.71723	7.55500	101.64516			0.00	0	1,880,000,000
Total NBK9A SPOT									0.00	0	1,880,000,000
Total For NBK9A									0.00	0	1,880,000,000
NBK9B On 23/03/2016 Spot Bond				99.99994		99.94396			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				99.86194		101.88298			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				101.68669		101.62057			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				101.50806		101.44016			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				100.46115		100.39568			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				95.34332		95.28788			0.00	0	0
Total NCLN61 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 NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.43784		100.37560				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				101.19724		101.13371				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				101.14087		101.07694				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				91.76447		91.70715				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				101.55252		101.49547				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				100.77302		100.70743				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				100.05802		99.99981				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				100.05484		99.99986				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				102.28126		102.21870				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				100.05287		99.99987				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				100.05685		100.00000				0.00	0	0
Total NCLN79 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 NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.05681		100.00000				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				101.04311		100.98361				0.00	0	500,000,000
Total NCLN81 SPOT										0.00	0	500,000,000
Total For NCLN81										0.00	0	500,000,000
NCLN8 On 20/03/2024 Spot Bond				100.06532		100.00000				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			9.62500	106.22034	9.65000	105.98479				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				100.06493		100.00000				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.66000	105.16647	9.68500	104.92739				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				100.06532		100.00000				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				100.05883		100.00000				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.05994		100.00000				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				100.06595		100.00000				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				100.06674		100.00000				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				100.41409		100.35145				0.00	0	0
Total NCLN92 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 NCLN92									0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.80000	101.41244	7.81500	101.34259			858,000,000,000.00	110,000,000	110,000,000
Total NED11 SPOT									858,000,000,000.00	110,000,000	110,000,000
Total For NED11									858,000,000,000.00	110,000,000	110,000,000
NED13 On 25/07/2023 Spot Bond				101.36477		101.29217			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2023 Spot Bond				99.19430		98.36282			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.77000	109.03319	9.83500	108.55277			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				103.28147		103.21362			0.00	0	800,000,000
Total NED16 SPOT									0.00	0	800,000,000
Total For NED16									0.00	0	800,000,000
NED17 On 14/10/2024 Spot Bond				101.64564		101.57208			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2025 Spot Bond				101.62077		101.54725			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				101.38512		101.33196			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	122.08702	9.44500	121.99369			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				100.72177		100.64677			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	107.62100	10.00000	107.53600			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NHM001/JIBAR									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.24000	169.31184	2.24000	169.31027			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			2.60500	138.16344	2.60500	138.15788			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	184.82450	3.45000	184.79746			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.00000	114.72680	2.00000	0.00000		16,000,000,000,000.00	8,000,000,000	8,000,000,000	
Total NILB13 SPOT								16,000,000,000,000.00	8,000,000,000	8,000,000,000	
Total For NILB13								16,000,000,000,000.00	8,000,000,000	8,000,000,000	
NILB14 On 31/03/2028 Spot Bond			2.60000	157.98612	2.60000	157.64222		0.00	0	0	
Total NILB14 SPOT								0.00	0	0	
Total For NILB14								0.00	0	0	
NMP20 On 24/07/2020 Spot Bond			8.37000	105.62874	8.42000	105.33963		0.00	0	0	
Total NMP20N SPOT								0.00	0	0	
Total For NMP20N								0.00	0	0	
NQ1A1 On 22/05/2020 Spot Bond			9.00000	106.72278	9.05000	106.43064		0.00	0	0	
Total NQ1A10 SPOT								0.00	0	0	
Total For NQ1A10								0.00	0	0	
NQ1A1 On 22/05/2016 Spot Bond				100.57123		100.51073		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				100.58781		100.53216		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				100.54091		100.48367		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				100.55991		100.50062		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				100.54853		100.49047		0.00	0	0	
Total NQ1A18 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 NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.20000	108.33131	9.25000	107.97600				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				100.55997		100.50068				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				100.57128		100.51077				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				100.56370		100.50401				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			9.40000	106.69745	9.45000	106.40393				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				100.58653		100.52439				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				100.57886		100.51754				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.58266		100.52093				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				100.72249		100.64568				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				100.67646		100.60462				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				100.59402		100.53107				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			8.31500	116.05939	8.38000	115.76277				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	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 NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.04000	122.19886	9.09000	121.80852				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	173.24974	2.13500	173.24961				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			9.83000	121.76844	9.85500	121.46214				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				101.56503		101.50506				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				101.38920		101.33291				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				100.02630		99.96748				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				100.31115		100.24990				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.50546		100.44287				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				100.58267		100.51029				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				100.62458		100.53460				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	16.85214	100.00000	16.72587				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	63.42456	100.00000	62.95455				0.00	0	0
Total OCT1A1 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 OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.10000	104.63450	7.11500	104.56551			0.00	0	7,060,517,700
Total OML01 SPOT									0.00	0	7,060,517,700
Total For OML01									0.00	0	7,060,517,700
OML02 On 21/11/2024 Spot Bond				100.51313		100.44478			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			9.52000	101.95861	9.57000	101.69568			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond			100.00000	8.50533	100.00000	0.01666		196,000,000,000,000.00	111,960,000,000	53,700,000,000	
Total OML04 SPOT								16,000,000,000,000.00	111,960,000,000	53,700,000,000	
Total For OML04								16,000,000,000,000.00	111,960,000,000	53,700,000,000	
OML05 On 19/03/2025 Spot Bond			8.00000	112.05499	8.00000	100.02132		817,360,000,000,000.00	102,170,000,000	42,500,000,000	
Total OML05 SPOT								17,360,000,000,000.00	102,170,000,000	42,500,000,000	
Total For OML05								17,360,000,000,000.00	102,170,000,000	42,500,000,000	
OML06 On 19/03/2027 Spot Bond			8.00000	117.78687	8.00000	100.02132		678,400,000,000,000.00	84,800,000,000	40,900,000,000	
Total OML06 SPOT								78,400,000,000,000.00	84,800,000,000	40,900,000,000	
Total For OML06								78,400,000,000,000.00	84,800,000,000	40,900,000,000	
OML07 On 19/03/2030 Spot Bond			8.00000	125.65607	8.00000	100.02132		120,000,000,000,000.00	140,000,000,000	69,000,000,000	
Total OML07 SPOT								20,000,000,000,000.00	140,000,000,000	69,000,000,000	
Total For OML07								20,000,000,000,000.00	140,000,000,000	69,000,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	37.23768	100.00000	36.95864		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				98.04000		98.04000		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				100.70881		100.65083		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	107.62100	10.00000	107.53600		0.00	0	0	
Total PMM12/JIBAR SPOT								0.00	0	0	
Total For PMM12/JIBAR								0.00	0	0	
PMM15 On 04/05/2015 Spot Bond				102.74306		102.68386		0.00	0	0	
Total PMM15 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 PMM15										0.00	0	0
PMM16 On 02/09/2015 Spot Bond				100.41568		100.35630				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				100.34102		100.28078				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00413		99.94803				0.00	0	700,000,000
Total PPC001 SPOT										0.00	0	700,000,000
Total For PPC001										0.00	0	700,000,000
PPC00 On 31/12/2018 Spot Bond				99.98809		101.80523				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				101.21598		101.15419				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.24000	105.10859	9.29000	104.79153				0.00	0	3,420,000,000
Total PPC004 SPOT										0.00	0	3,420,000,000
Total For PPC004										0.00	0	3,420,000,000
PRE1A On 27/01/2028 Spot Bond				101.08612		101.02756				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.11601		101.05580				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.12946		101.06850				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				101.15934		101.09674				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				101.28776		101.21806				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				101.31761		101.24626				0.00	0	0
Total PRE1D1 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 PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				101.17616		101.10892			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			7.70000	44.39667	7.72500	44.25431			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			6.11000	103.69495	6.12500	103.63698		51,469,505,984,000.00	8,423,814,400	598,430,000,000	
Total R158 SPOT								51,469,505,984,000.00	8,423,814,400	598,430,000,000	
Total For R158								51,469,505,984,000.00	8,423,814,400	598,430,000,000	
R158P On 15/09/2015 Spot Bond			6.33500	97.03586	6.34500	96.98224		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			6.43500	110.10192	6.44500	110.03018		1,991,109,334,500.00	309,418,700	132,150,799,900	
Total R159 SPOT								1,991,109,334,500.00	309,418,700	132,150,799,900	
Total For R159								1,991,109,334,500.00	309,418,700	132,150,799,900	
R159P On 15/09/2016 Spot Bond			6.26500	91.28423	6.27500	91.22519		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			7.88000	122.46584	7.90500	122.17360		189,871,826,912,000.00	1,673,841,602,400	1,879,435,541,100	
Total R186 SPOT								189,871,826,912,000.00	1,673,841,602,400	1,879,435,541,100	
Total For R186								189,871,826,912,000.00	1,673,841,602,400	1,879,435,541,100	
R187P On 21/12/2026 Spot Bond			7.62000	41.54017	7.64500	41.39722		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			7.54000	38.92754	7.56500	38.78444		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	285.43372	1.73000	285.44292		7,999,035,600,000.00	4,623,720,000	19,307,922,300	
Total R197 SPOT								7,999,035,600,000.00	4,623,720,000	19,307,922,300	
Total For R197								7,999,035,600,000.00	4,623,720,000	19,307,922,300	
R202 On 07/12/2033 Spot Bond			1.72000	235.50648	1.72000	235.51428		8,541,522,064,000.00	4,966,001,200	183,486,930,000	
Total R202 SPOT								8,541,522,064,000.00	4,966,001,200	183,486,930,000	
Total For R202								8,541,522,064,000.00	4,966,001,200	183,486,930,000	
R2023 On 28/02/2023 Spot Bond			7.67000	100.94556	7.71500	100.61918		450,832,077,682,000.00	189,156,724,600	514,378,616,600	
Total R2023 SPOT								450,832,077,682,000.00	189,156,724,600	514,378,616,600	

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 For R2023									50,832,077,682,000.00	189,156,724,600	514,378,616,600
R203 On 15/09/2017 Spot Bond			6.87000	103.27266	6.95000	103.03246			922,726,907,925,000.00	570,993,727,500	924,103,842,700
Total R203 SPOT									12,726,907,925,000.00	570,993,727,500	924,103,842,700
Total For R203									12,726,907,925,000.00	570,993,727,500	924,103,842,700
R2030 On 31/01/2030 Spot Bond			8.26000	98.90856	8.27000	98.75886			817,354,160,532,000.00	98,953,288,200	488,091,996,100
Total R2030 SPOT									17,354,160,532,000.00	98,953,288,200	488,091,996,100
Total For R2030									17,354,160,532,000.00	98,953,288,200	488,091,996,100
R2032 On 31/03/2032 Spot Bond			8.38500	98.61027	8.40000	102.52490			951,114,839,121,500.00	232,691,095,900	364,752,183,300
Total R2032 SPOT									51,114,839,121,500.00	232,691,095,900	364,752,183,300
Total For R2032									51,114,839,121,500.00	232,691,095,900	364,752,183,300
R2037 On 31/01/2037 Spot Bond			8.47500	101.42664	8.48500	101.25798			178,253,753,937,500.00	493,009,292,500	341,748,095,000
Total R2037 SPOT									18,253,753,937,500.00	493,009,292,500	341,748,095,000
Total For R2037									18,253,753,937,500.00	493,009,292,500	341,748,095,000
R204 On 21/12/2018 Spot Bond			7.14000	104.78887	7.20500	104.51397			967,207,135,060,000.00	415,575,229,000	704,244,293,800
Total R204 SPOT									17,207,135,060,000.00	415,575,229,000	704,244,293,800
Total For R204									17,207,135,060,000.00	415,575,229,000	704,244,293,800
R2044 On 31/01/2044 Spot Bond			8.51500	103.72542	8.52000	103.59921			484,490,145,925,500.00	56,898,431,700	169,246,395,700
Total R2044 SPOT									14,490,145,925,500.00	56,898,431,700	169,246,395,700
Total For R2044									14,490,145,925,500.00	56,898,431,700	169,246,395,700
R2048 On 28/02/2048 Spot Bond			8.49500	103.34496	8.50000	103.21851			802,476,955,395,000.00	94,464,621,000	381,449,364,500
Total R2048 SPOT									12,476,955,395,000.00	94,464,621,000	381,449,364,500
Total For R2048									12,476,955,395,000.00	94,464,621,000	381,449,364,500
R207 On 15/01/2020 Spot Bond			7.32000	101.04688	7.37000	100.78703			771,827,473,644,000.00	105,440,911,700	519,726,504,300
Total R207 SPOT									11,827,473,644,000.00	105,440,911,700	519,726,504,300
Total For R207									11,827,473,644,000.00	105,440,911,700	519,726,504,300
R208 On 31/03/2021 Spot Bond			7.44000	96.55376	7.49000	99.62894			241,852,368,288,000.00	435,732,845,200	153,683,872,200
Total R208 SPOT									11,852,368,288,000.00	435,732,845,200	153,683,872,200
Total For R208									11,852,368,288,000.00	435,732,845,200	153,683,872,200
R209 On 31/03/2036 Spot Bond			8.43000	78.56351	8.43500	81.58647			275,811,776,614,000.00	269,965,809,800	573,018,353,400
Total R209 SPOT									75,811,776,614,000.00	269,965,809,800	573,018,353,400
Total For R209									75,811,776,614,000.00	269,965,809,800	573,018,353,400
R210 On 31/03/2028 Spot Bond			1.75000	173.06546	1.73000	175.50557			2,489,849,950,000.00	1,422,771,400	39,872,216,900
Total R210 SPOT									2,489,849,950,000.00	1,422,771,400	39,872,216,900
Total For R210									2,489,849,950,000.00	1,422,771,400	39,872,216,900
R211 On 31/01/2017 Spot Bond			1.50000	130.18398	1.50000	130.19054			302,968,200,000.00	201,978,800	31,408,719,600
Total R211 SPOT									302,968,200,000.00	201,978,800	31,408,719,600

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 For R211									302,968,200,000.00	201,978,800	31,408,719,600
R212 On 31/01/2022 Spot Bond			1.67500	136.44481	1.67500	136.44970			34,743,579,630,000.00	20,742,435,600	163,539,183,900
Total R212 SPOT									14,743,579,630,000.00	20,742,435,600	163,539,183,900
Total For R212									14,743,579,630,000.00	20,742,435,600	163,539,183,900
R213 On 28/02/2031 Spot Bond			8.30500	89.01218	8.31500	88.87286			729,207,289,900,500.00	569,440,974,100	727,799,848,500
Total R213 SPOT									19,207,289,900,500.00	569,440,974,100	727,799,848,500
Total For R213									19,207,289,900,500.00	569,440,974,100	727,799,848,500
R214 On 28/02/2041 Spot Bond			8.45000	80.01904	8.45500	79.92152			579,263,008,855,000.00	305,238,225,900	663,760,134,700
Total R214 SPOT									19,263,008,855,000.00	305,238,225,900	663,760,134,700
Total For R214									19,263,008,855,000.00	305,238,225,900	663,760,134,700
R228C On 15/09/2015 Spot Bond			6.33500	97.03586	6.34500	96.98224			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			6.25500	94.15264	6.26500	94.09638			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			6.26500	91.28423	6.27500	91.22519			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			6.40500	98.44524	6.41500	98.39178			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			6.27500	95.48800	6.28500	95.43240			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			6.25500	92.60560	6.26500	92.54734			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			6.31500	89.70597	6.32500	89.64476			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			6.84500	85.96322	6.92500	85.76581			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	83.00818	6.97500	82.78525			0.00	0	0
Total R332C 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 R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			7.14500	79.61498	7.21000	79.40655				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			7.12500	76.92448	7.19000	76.69914				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			7.10500	74.33927	7.17000	74.09834				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			7.09500	71.82189	7.16000	71.56670				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			7.28000	68.71437	7.33000	68.50001				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			7.26000	66.37459	7.31000	66.15166				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			7.36000	63.66473	7.41000	63.43518				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			7.33000	61.52503	7.38000	61.28854				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			7.30000	59.47447	7.35000	59.23169				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			7.27000	57.50892	7.32000	57.26045				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.23000	55.66873	7.28000	55.41498				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			7.19000	53.90827	7.24000	53.64973				0.00	0	0
Total R344C 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 R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			7.82000	49.19610	7.84500	49.05565				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			7.78000	47.52291	7.80500	47.38167				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			7.74000	45.92434	7.76500	45.78246				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			7.70000	44.39667	7.72500	44.25431				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			7.66000	42.93638	7.68500	42.79367				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			7.62000	41.54017	7.64500	41.39722				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			7.58000	40.20488	7.60500	40.06180				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			7.54000	38.92754	7.56500	38.78444				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				103.59856		103.52739				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				100.92216		100.86342				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				104.10828		104.03327				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				102.85140		102.77941				0.00	0	0
Total RCSB06 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 RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.31138		100.23984				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	22.23809	100.00000	22.07145				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	15.49755	100.00000	15.38270				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	28.67619	100.00000	28.46829				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	61.21763	100.00000	60.75890				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	28.31737	100.00000	28.11207				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	21.40434	100.00000	21.23918				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	7.71007	100.00000	7.63852				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	13.18528	100.00000	13.08354				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	11.27423	100.00000	11.18724				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	9.41254	100.00000	9.33990				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				101.73170		101.67809				0.00	0	0
Total RDFB01 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 RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.25519		100.19174				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				100.28677		100.23223				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.51199		100.44858				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.53789		100.47123				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				99.98296		99.93169				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				102.26560		102.20800				0.00	0	0
Total RDFC17 SPOT										0.00	0	0
Total For RDFC17										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.50550		100.44781				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				100.44247		100.38937				0.00	0	0
Total RDFC19 SPOT										0.00	0	0
Total For RDFC19										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	16.34898	100.00000	16.23045				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	11.46882	100.00000	11.38566				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	9.50205	100.00000	9.43316				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	8.78028	100.00000	8.71662				0.00	0	0
Total RES04U 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 RES04U									0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.82954		100.77095			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				101.43159		101.36918			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.99134		100.92733			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				100.29437		100.23172			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				101.42758		101.36619			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				100.44053		100.37837			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				100.30452		100.23986			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				99.80836		100.87970			0.00	0	0
Total RES31 SPOT									0.00	0	0
Total For RES31									0.00	0	0
RES32 On 20/10/2017 Spot Bond				101.30907		101.24656			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				84.58884		87.28362			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				83.47212		83.34377			0.00	0	0
Total RP006 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 RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				89.81699		89.62625				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				88.71640		88.51702				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				99.88410		99.79745				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				81.36010		81.24040				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				93.54753		93.38912				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	103.51772	12.35000	103.41497				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	15.01155	100.00000	14.89906				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				100.48735		100.41643				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	99.93340				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	5.81652	100.00000	5.77389				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	25.25738	100.00000	25.07021				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	58.18388	100.00000	57.74788				0.00	0	0
Total RPP07U 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 RPP07U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	14.54675	100.00000	14.49335			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	31.08056	100.00000	30.84766			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00I On 16/11/2022 Spot Bond				105.63073		105.48327			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00I On 30/04/2025 Spot Bond				79.18188		79.04020			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			8.74000	109.88342	8.79000	109.56569		699,200,000,000.00	80,000,000	795,700,000	
Total RW21 SPOT								699,200,000,000.00	80,000,000	795,700,000	
Total For RW21								699,200,000,000.00	80,000,000	795,700,000	
RW23 On 10/12/2023 Spot Bond			8.92000	106.18877	8.96500	105.83771		340,744,000,000,000.00	38,200,000,000	20,100,000,000	
Total RW23 SPOT								10,744,000,000,000.00	38,200,000,000	20,100,000,000	
Total For RW23								10,744,000,000,000.00	38,200,000,000	20,100,000,000	
RW28 On 10/12/2028 Spot Bond			9.53500	108.24081	9.54500	108.07917		047,896,500,000,000.00	109,900,000,000	55,900,000,000	
Total RW28 SPOT								17,896,500,000,000.00	109,900,000,000	55,900,000,000	
Total For RW28								17,896,500,000,000.00	109,900,000,000	55,900,000,000	
SBC2 On 28/04/2016 Spot Bond				97.46455		97.41202		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			7.63500	108.44405	7.64500	108.36069		839,850,000,000.00	110,000,000	1,260,000,000	
Total SBK12 SPOT								839,850,000,000.00	110,000,000	1,260,000,000	
Total For SBK12								839,850,000,000.00	110,000,000	1,260,000,000	
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.62100	10.00000	107.53600		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK13 On 24/11/2016 Spot Bond				100.54204		100.47339		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	104.68443	9.00000	104.41880		892,000,000,000.00	100,000,000	100,000,000	
Total SBK14 SPOT								892,000,000,000.00	100,000,000	100,000,000	

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 SBK14										892,000,000,000.00	100,000,000	100,000,000
SBK15 On 23/01/2022 Spot Bond				102.16724		102.10449				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				101.33406		101.26955				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				100.12893		98.31694				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				101.30366		101.23449				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				101.28108		101.21315				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				100.55346		100.47459				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2025 Spot Bond				101.39663		101.31953				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			7.01000	103.58161	7.02500	103.51993				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			8.64000	103.14511	8.70500	102.90257				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			7.60000	102.97627	7.61500	102.90696				0.00	0	0
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.96000	102.80412	7.96000	102.73939				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			7.36000	103.09136	7.37500	103.02385				0.00	0	0
Total SBN31 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 SBN31										0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.27000	100.13189	8.35000	99.88946				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			7.50500	103.02180	7.52000	102.95320				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			7.79500	102.88295	7.80500	102.81461				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				100.14365		100.08225				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				99.69169		101.61883				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	102.20541	8.00000	101.95912				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				101.60698		101.55015				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				99.99970		99.94170				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				101.19679		101.13816				0.00	0	1,800,000,000
Total SBS18 SPOT										0.00	0	1,800,000,000
Total For SBS18										0.00	0	1,800,000,000
SBS19 On 23/06/2021 Spot Bond			8.91000	108.47865	8.96000	108.15602				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.78000	105.33704	9.80500	105.08425				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				100.80314		100.73493				0.00	0	0
Total SBS21 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 SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.63791		100.58380			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				100.75903		100.69794			0.00	2,396,400,000	614,100,000
Total SBS23 SPOT									0.00	2,396,400,000	614,100,000
Total For SBS23									0.00	2,396,400,000	614,100,000
SBS24 On 24/05/2019 Spot Bond				102.77884		102.71942			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			8.72000	103.40974	8.78500	103.11241		5,580,800,000,000.00		640,000,000	692,800,000
Total SBS25 SPOT								5,580,800,000,000.00		640,000,000	692,800,000
Total For SBS25								5,580,800,000,000.00		640,000,000	692,800,000
SBS26 On 28/02/2017 Spot Bond			100.00000	20.79750	100.00000	20.65820			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			9.21000	106.36409	9.25500	106.00558			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				100.89840		101.22581			0.00	1,000,000,000	1,000,000,000
Total SBS28 SPOT									0.00	1,000,000,000	1,000,000,000
Total For SBS28									0.00	1,000,000,000	1,000,000,000
SBS29 On 12/06/2019 Spot Bond			8.72000	102.28421	8.76500	102.05601			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			9.79000	91.99152	9.81500	91.76351			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				99.68573		99.62579			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.53000	104.50513	9.55500	104.24454			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				100.07224		100.01800			0.00	0	0
Total SBS32 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 SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.07438		100.01852			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			9.68000	102.67678	9.70500	102.44218			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				101.06878		101.00897			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				101.09759		101.03613			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			8.72000	98.25227	8.77000	97.99169			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			9.80000	96.88584	9.82500	96.65802			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			10.35500	96.55789	10.36500	96.40483			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			9.14000	100.34997	9.19000	100.03474		1,096,800,000,000.00		120,000,000	133,500,000
Total SBS4 SPOT								1,096,800,000,000.00		120,000,000	133,500,000
Total For SBS4								1,096,800,000,000.00		120,000,000	133,500,000
SBS9 On 07/07/2016 Spot Bond			7.43500	107.16783	7.44500	107.09037		13,383,000,000,000.00		1,800,000,000	600,000,000
Total SBS9 SPOT								13,383,000,000,000.00		1,800,000,000	600,000,000
Total For SBS9								13,383,000,000,000.00		1,800,000,000	600,000,000
SBSI11 On 07/12/2023 Spot Bond			2.34000	273.33859	2.34000	273.33380		0.00		0	80,000,000
Total SBSI11 SPOT								0.00		0	80,000,000
Total For SBSI11								0.00		0	80,000,000
SBSI12 On 31/01/2017 Spot Bond			2.14500	128.67613	2.14500	128.67580		643,500,000,000.00		300,000,000	830,000,000
Total SBSI12 SPOT								643,500,000,000.00		300,000,000	830,000,000
Total For SBSI12								643,500,000,000.00		300,000,000	830,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	21.85280	100.00000	21.69436		0.00		0	0
Total SCM10U 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 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				101.38153		101.32171				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	21.38242	100.00000	21.22740				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.77000	127.23641	2.77000	127.22958				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	103.05061	6.50000	102.99629				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				101.28410		101.21993				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS03 On 29/06/2015 Spot Bond				99.85967		99.79898				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				101.44107		101.38084				0.00	0	1,000,000,000
Total SHS04 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS04									0.00	0	1,000,000,000
SHS05 On 29/06/2017 Spot Bond			8.90000	101.69339	8.98000	101.45901			534,000,000,000.00	60,000,000	287,000,000
Total SHS05 SPOT									534,000,000,000.00	60,000,000	287,000,000
Total For SHS05									534,000,000,000.00	60,000,000	287,000,000
SHS06 On 12/12/2017 Spot Bond				100.97382		100.90750			0.00	0	1,570,000
Total SHS06 SPOT									0.00	0	1,570,000
Total For SHS06									0.00	0	1,570,000
SHS07 On 10/04/2016 Spot Bond				101.69423		101.63258			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	99.93668			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS11U On 19/11/2016 Spot Bond			100.00000	22.72343	100.00000	22.55316			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	107.62100	10.00000	107.53600			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				100.23368		100.17023			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13U On 21/05/2015 Spot Bond			100.00000	88.03616	100.00000	87.41764			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				100.19702		100.08419			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16U On 29/06/2016 Spot Bond			100.00000	40.35518	100.00000	40.05613			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17U On 30/09/2016 Spot Bond			100.00000	33.43193	100.00000	33.18418			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18U On 30/11/2016 Spot Bond			100.00000	29.06551	100.00000	28.85247			0.00	0	0
Total SHS18U 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 SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.21000	102.40436	9.29000	102.15371				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				101.43555		101.36635				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				101.89360		101.81766				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				100.62653		100.55984				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			7.68500	103.49401	7.69500	103.41599				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			8.74000	100.73491	8.80500	100.47567				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	100.13189	8.35000	99.88946				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				100.58298		100.52127				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				100.69311		100.63499				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				101.02317		100.96242				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.55588		100.49581				0.00	0	50,000,000
Total SPDA5 SPOT										0.00	0	50,000,000
Total For SPDA5										0.00	0	50,000,000
SPDA6 On 21/08/2024 Spot Bond				100.57086		100.50917				0.00	0	0
Total SPDA6 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 SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.46345		100.39549				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SSA01 On 28/06/2016 Spot Bond			7.97000	104.18817	8.05000	104.02440				28,692,000,000,000.00	3,600,000,000	900,000,000
Total SSA01 SPOT										28,692,000,000,000.00	3,600,000,000	900,000,000
Total For SSA01										28,692,000,000,000.00	3,600,000,000	900,000,000
SSA02 On 20/04/2015 Spot Bond				101.30891		101.24927				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				101.57700		101.51723				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				101.39002		101.32628				0.00	200,000,000	200,000,000
Total SSA05 SPOT										0.00	200,000,000	200,000,000
Total For SSA05										0.00	200,000,000	200,000,000
SSA06 On 16/04/2020 Spot Bond			8.99000	99.76953	9.04000	99.50186				0.00	0	440,000,000
Total SSA06 SPOT										0.00	0	440,000,000
Total For SSA06										0.00	0	440,000,000
SSN00 On 01/03/2017 Spot Bond				100.46962		100.40293				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				99.93638		99.87271				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				101.23533		101.16975				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.93000	89.86809	8.98000	92.95488				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.93000	89.86809	8.98000	92.95488				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00 On 15/01/2020 Spot Bond			8.68000	95.79231	8.73000	95.53796				0.00	0	0
Total SSN007 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 SSN007									0.00	0	0
SSN007 On 18/06/2017 Spot Bond				100.02571		100.04023			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	101.28415	7.83000	101.04250			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			2.49500	110.11223	2.49500	110.10880			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			8.39000	100.76929	8.45500	100.49697			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				100.51898		100.45642			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			9.88000	106.87619	9.90500	106.61470			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				100.41851		100.35904			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN018 On 28/02/2031 Spot Bond			10.14500	75.83091	10.18500	75.51561		25,362,500,000.00	2,500,000,000	2,500,000,000	
Total SSN021 SPOT								25,362,500,000.00	2,500,000,000	2,500,000,000	
Total For SSN021								25,362,500,000.00	2,500,000,000	2,500,000,000	
SSN021 On 21/01/2019 Spot Bond				101.31970		101.25559		0.00	0	0	
Total SSN024 SPOT								0.00	0	0	
Total For SSN024								0.00	0	0	
SSN024 On 16/01/2019 Spot Bond				101.34613		101.28436		0.00	0	0	
Total SSN026 SPOT								0.00	0	0	
Total For SSN026								0.00	0	0	
SSN026 On 25/09/2019 Spot Bond				99.95834		99.89603		0.00	0	0	
Total SSN027 SPOT								0.00	0	0	
Total For SSN027								0.00	0	0	
SSN027 On 16/10/2019 Spot Bond				101.50362		101.43449		0.00	0	0	
Total SSN028 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 SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				99.89722		99.82027				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.57221		100.50808				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: 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
SSN03: On 20/12/2019 Spot Bond				100.06003		100.00000				0.00	0	0
Total SSN032 SPOT										0.00	0	0
Total For SSN032										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.13079		100.06535				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SY121E 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
SY122C On 29/04/2015 Spot Bond				99.35234		99.29983				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				99.35412		99.30176				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				99.24659		99.19403				0.00	0	0
Total SY1222 SPOT										0.00	0	0
Total For SY1222										0.00	0	0
SY1224 On 14/05/2015 Spot Bond				99.08858		99.03600				0.00	0	0
Total SY1224 SPOT										0.00	0	0
Total For SY1224										0.00	0	0
SY122E On 18/05/2015 Spot Bond				99.05011		98.99531				0.00	0	0
Total SY1225 SPOT										0.00	0	0
Total For SY1225										0.00	0	0
SY122E On 19/05/2015 Spot Bond				99.00351		98.95106				0.00	0	0
Total SY1226 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 SY1226										0.00	0	0
SY1227 On 18/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1227 SPOT										0.00	0	0
Total For SY1227										0.00	0	0
SY1228 On 22/05/2015 Spot Bond				98.95259		98.90022				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				98.82526		98.77266				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				98.63635		98.58390				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				98.61415		98.56152				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				98.49820		98.44581				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				99.48214	100.00000	91.70854				0.00	13,000,000,000	11,700,000,000
Total SY1233 SPOT										0.00	13,000,000,000	11,700,000,000
Total For SY1233										0.00	13,000,000,000	11,700,000,000
SZ18 On 30/09/2015 Spot Bond			6.57000	102.72465	6.58500	102.66203				0.00	0	280,000,000
Total SZ18 SPOT										0.00	0	280,000,000
Total For SZ18										0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.53000	103.02852	8.55500	107.27131				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	58.17508	100.00000	57.73914				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				101.21216		101.15543				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				100.94222		100.88519				0.00	0	0
Total TFS112 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 TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.42071		100.36092				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				100.05150		99.99997				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS122 On 20/03/2019 Spot Bond				100.05431		99.99995				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				100.58251		100.52565				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				98.66079		98.54911				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				101.00149		100.94414				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				101.03744		100.98054				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			7.68500	102.55981	7.69500	102.48293				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				101.28207		101.22038				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				101.31620		101.25283				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	101.36716	7.83000	101.30266				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				101.26330		101.20252				0.00	0	0
Total TH10A4 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 TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				101.30596		101.24310				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				101.37080		101.30487				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				101.26330		101.20252				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				101.30596		101.24310				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	101.25149	7.16000	101.19248				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				101.38953		101.32258				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				101.38270		101.31609				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				101.54625		101.47164				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				101.52412		101.45059				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				102.19130		102.08488				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				102.11511		102.01247				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH10D2 On 18/07/2041 Spot Bond				101.26160		101.20089				0.00	0	0
Total TH11A1 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 TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				101.31620		101.25283				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	101.52216	8.73000	101.45030				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				100.98367		100.92257				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				101.30596		101.24310				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			8.61000	100.26658	8.67500	100.01311				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				100.79975		100.73956				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				101.32205		101.26003				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				101.39294		101.32583				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				101.37418		101.30798				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				101.38384		101.31884				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				101.54285		101.46840				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				101.53605		101.46193				0.00	0	0
Total TH11C2 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 TH11C2										0.00	0	0
TH11C: On 18/07/2041 Spot Bond				101.49365		101.42335				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				102.07276		101.97221				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				102.07953		101.97865				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				102.06761		101.96952				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A: On 21/08/2048 Spot Bond				100.55962		100.49915				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.57834		100.51584				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.92000	101.64268	8.97000	101.38876				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.56711		100.50583				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.59331		100.52919				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.83000	99.65302	8.88000	99.40305				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.84572		100.78467				0.00	0	50,000,000
Total TH12A7 SPOT										0.00	0	50,000,000
Total For TH12A7										0.00	0	50,000,000
TH12A: On 21/08/2019 Spot Bond				100.89063		100.82632				0.00	0	0
Total TH12A8 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 TH12A8										0.00	0	0
TH12A: On 21/02/2048 Spot Bond			8.94000	98.64149	8.99000	98.39845				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.62694		100.55918				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.62694		100.55918				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.94108		100.87311				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.68662		100.61240				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.68662		100.61240				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.03060		100.95612				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.92752		100.82711				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.92752		100.82711				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				101.39195		101.29107				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				101.32378		101.26167				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	6.77214	101.06155	6.72148				0.00	0	0
Total THE8A1 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 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				101.53660		101.47845				0.00	0	1,847,565,300
Total THE9A1 SPOT										0.00	0	1,847,565,300
Total For THE9A1										0.00	0	1,847,565,300
THE9A: On 18/01/2016 Spot Bond				101.29802		101.23716				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.75255		101.69344				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				101.29802		101.23716				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				101.31519		101.25350				0.00	0	400,000,000
Total THE9A6 SPOT										0.00	0	400,000,000
Total For THE9A6										0.00	0	400,000,000
THE9A: On 18/07/2039 Spot Bond				101.32378		101.26167				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.28772		101.22735				0.00	0	0
Total THE9A8 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 THE9A8									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.31519		101.25350			0.00	0	0
Total THE9A9 SPOT									0.00	0	0
Total For THE9A9									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				101.40959		101.34335			0.00	0	0
Total THE9B1 SPOT									0.00	0	0
Total For THE9B1									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				101.40959		101.34335			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				101.40959		101.34335			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				101.54684		101.47397			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				101.58113		101.50661			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				101.53826		101.46580			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				102.22334		102.11770			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D: On 18/07/2039 Spot Bond				102.26609		102.15837			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D: On 18/07/2016 Spot Bond				102.24899		102.14210			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			6.66000	105.23951	6.67500	105.18060		3,996,000,000,000.00	600,000,000	1,094,500,000	
Total TL15 SPOT								3,996,000,000,000.00	600,000,000	1,094,500,000	
Total For TL15								3,996,000,000,000.00	600,000,000	1,094,500,000	
TL20 On 22/02/2020 Spot Bond			9.27000	87.95562	9.32000	87.71662		927,000,000,000.00	100,000,000	1,500,000,000	
Total TL20 SPOT								927,000,000,000.00	100,000,000	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 For TL20									927,000,000,000.00	100,000,000	1,500,000,000
TL20/R On 25/11/2020 Spot Bond			10.00000	107.62100	10.00000	107.53600			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.83000	106.61062	7.91000	106.35059			4,139,721,000,000.00	528,700,000	30,360,100,000
Total TN17 SPOT									4,139,721,000,000.00	528,700,000	30,360,100,000
Total For TN17									4,139,721,000,000.00	528,700,000	30,360,100,000
TN20 On 17/09/2020 Spot Bond			9.09000	106.15225	9.14000	105.85521			2,363,400,000,000.00	260,000,000	19,305,850,000
Total TN20 SPOT									2,363,400,000,000.00	260,000,000	19,305,850,000
Total For TN20									2,363,400,000,000.00	260,000,000	19,305,850,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.09172	100.00000	1.08363			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.37500	112.36530	9.42000	112.00378			0.00	0	11,200,000,000
Total TN23 SPOT									0.00	0	11,200,000,000
Total For TN23									0.00	0	11,200,000,000
TN25 On 19/08/2025 Spot Bond			9.59000	100.23909	9.61500	99.99962			0.00	0	16,630,000,000
Total TN25 SPOT									0.00	0	16,630,000,000
Total For TN25									0.00	0	16,630,000,000
TN27 On 14/11/2027 Spot Bond			9.63000	97.87761	9.65500	97.62763			11,556,000,000,000.00	1,200,000,000	10,989,956,000
Total TN27 SPOT									11,556,000,000,000.00	1,200,000,000	10,989,956,000
Total For TN27									11,556,000,000,000.00	1,200,000,000	10,989,956,000
TN30 On 09/10/2030 Spot Bond			9.96000	108.97408	9.97000	108.80611			0.00	0	3,500,000,000
Total TN30 SPOT									0.00	0	3,500,000,000
Total For TN30									0.00	0	3,500,000,000
TN40 On 09/10/2040 Spot Bond			10.36000	108.34070	10.36500	108.20461			0.00	0	2,500,000,000
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				100.25923		100.19982			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				100.60464		100.54379			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.72745		100.66579			0.00	0	0
Total TORQ2 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 TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.74553		100.68231				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				100.74736		100.68397				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				100.83638		100.76531				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				101.02087		100.93387				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				100.74647		100.68317				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				101.51848		101.46418				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	107.62100	10.00000	107.53600				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				101.55675		101.49751				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				101.58830		101.52782				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				101.33958		101.28310				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				101.42655		101.36630				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	99.78606	10.00000	99.70596				0.00	0	0
Total TR30 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 TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.79139	9.75000	99.71327				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	9.79556	100.00000	9.71997				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				100.13631		100.07785				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				100.14435		100.08243				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				100.14879		100.08497				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				100.14968		100.08548				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				100.17440		100.09958				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				100.22802		100.13017				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01U On 31/07/2019 Spot Bond			100.00000	12.95396	100.00000	12.85688				0.00	0	0
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	100.00000				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				99.81774		99.76307				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				99.56500		99.51062				0.00	0	0
Total TSP166 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 TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				98.81684		98.76306				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				98.55879		98.50474				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				97.98915		97.93329				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				97.76920		97.71435				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				97.48985		97.43448				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				97.19822		97.14219				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				96.92697		96.87075				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				100.23162		100.11581				0.00	0	12,900,000,000
Total TSP175 SPOT										0.00	0	12,900,000,000
Total For TSP175										0.00	0	12,900,000,000
TSP177 On 15/10/2015 Spot Bond				99.08440		98.96995				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				95.86875		95.81242				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP179 On 26/11/2015 Spot Bond				95.40612		95.35055				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				95.05639		94.99978				0.00	0	0
Total TSP180 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 TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				94.40744		94.35225				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP182 On 30/04/2015 Spot Bond				99.37119		99.32155				0.00	0	0
Total TSP182 SPOT										0.00	0	0
Total For TSP182										0.00	0	0
TSP183 On 04/02/2016 Spot Bond				94.19694		94.14219				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP184 On 18/02/2016 Spot Bond				93.81843		93.76258				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP185 On 03/03/2016 Spot Bond				93.47819		93.42165				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond			100.00000	50.47702	100.00000	50.19026			420,000,000,000,000.00	34,200,000,000	12,100,000,000	
Total TSP186 SPOT									420,000,000,000,000.00	34,200,000,000	12,100,000,000	
Total For TSP186									420,000,000,000,000.00	34,200,000,000	12,100,000,000	
TTO01U On 28/08/2019 Spot Bond			100.00000	13.95726	100.00000	13.85267			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	95.54974	100.00000	94.80519			0.00	0	0	
Total TWC067 SPOT									0.00	0	0	
Total For TWC067									0.00	0	0	
TWC07 On 19/03/2015 Spot Bond			100.00000	98.91599	100.00000	99.72678			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				101.24178		101.18856			0.00	0	0	
Total TWC079 SPOT									0.00	0	0	
Total For TWC079									0.00	0	0	
TWC08 On 15/04/2015 Spot Bond				101.21562		101.16199			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				101.12623		101.07260			0.00	0	0	
Total TWC081 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 TWC081										0.00	0	0
TWC08 On 20/04/2015 Spot Bond				101.08764		101.03415				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				100.91288		100.85699				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				100.73980		100.68567				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				100.71233		100.65890				0.00	0	0
Total TWC085 SPOT										0.00	0	0
Total For TWC085										0.00	0	0
TWC08 On 24/03/2015 Spot Bond				100.47217		100.41970				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				100.44863		100.39479				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				101.36466		101.30445				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				100.49658		100.43699				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				101.22493		101.17089				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				100.45548		100.40082				0.00	0	0
Total TWCM17 SPOT										0.00	0	0
Total For TWCM17										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.84000	109.05623	8.89000	108.73999				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

Contract 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 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	7.61566	100.00000	7.56952				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	7.43988	100.00000	7.39480				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				99.93148		99.87974				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				101.09653		101.03778				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	68.86792	100.00000	68.48030				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				100.86063		100.79987				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				100.88785		100.82512				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				100.88905		100.82624				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				99.86717		99.80970				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				99.86347		99.80440				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	7.15035	100.00000	7.10703				0.00	0	0
Total VPA01U 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 VPA01U									0.00	0	0
VPB01 On 20/01/2023 Spot Bond			100.00000	6.97457	100.00000	6.93231			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			6.82500	110.24853	6.83500	110.17537			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			1.94000	234.96781	1.99000	234.60636		1,940,000,000,000.00		1,000,000,000	1,000,000,000
Total WS05 SPOT								1,940,000,000,000.00		1,000,000,000	1,000,000,000
Total For WS05								1,940,000,000,000.00		1,000,000,000	1,000,000,000
WSP1 On 28/05/2015 Spot Bond			6.43000	103.29896	6.44500	103.24213			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	106.07154	7.45000	105.84544		1,474,000,000,000.00		200,000,000	5,000,000,000
Total WSP2 SPOT								1,474,000,000,000.00		200,000,000	5,000,000,000
Total For WSP2								1,474,000,000,000.00		200,000,000	5,000,000,000
WSP3 On 28/05/2019 Spot Bond			7.69500	107.43174	7.76000	107.12913			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			7.94500	107.25000	7.99500	106.96590			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			7.98000	107.74107	8.03000	107.42359			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			6.06000	98.38291	6.07500	98.33067			0.00	0	0
Total Z014 SPOT									0.00	0	0
Total For Z014									0.00	0	0
Z020 On 19/10/2015 Spot Bond			5.99000	96.66796	6.00500	96.61276			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.06000	98.36684	6.07500	98.31458			0.00	0	0
Total Z071 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 Z071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.08500	73.00414	7.15000	72.75498				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	66.98536	100.00000	66.60483				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	35.45619	100.00000	35.25477				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										67,669,796,669,927,500.00	6,445,960,822,000	241,527,227,571
Total for SPOT :										67,669,796,669,927,500.00	445,960,822,000	241,527,227,571
Total Futures										67 669 797 577 905 100.00	445,960,831,168	241,527,630,580
Total Options										0.00	0	42,478
Grand Total:										67,669,797,577,905,100.00	445,960,831,168	241,527,673,058