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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/05/2015

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			125.96281	125.96281	125.96281	125.96281			0.00	0	0
EL28 On 06/08/2015 Bond Future			127.92403	127.92403	127.66928	127.66928			0.00	0	0
EL28 On 05/11/2015 Bond Future			128.49850	128.49850	128.22556	128.22556			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			2,679.28000	2.67928	2,934,030		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			2,669.28000	2.66928	2,924,030		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			2,659.28000	2.65928	2,914,030		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			1,235.56000	1.23556	1,508,500		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Call			1,225.56000	1.22556	1,498,500		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Call			1,215.56000	1.21556	1,488,500		0.00	0	0
Total EL28 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 EL28									0.00	0	0
ES33 On 07/05/2015 Bond Future			9.73000	82.25612	9.73000	82.25612			0.00	0	0
ES33 On 06/08/2015 Bond Future			9.65167	84.80116	9.75323	84.06596			0.00	0	6,396
ES33 On 05/11/2015 Bond Future			9.73098	82.41479	9.83796	81.65160			0.00	0	0
ES33 On 04/02/2016 Bond Future			9.81159	83.82211	9.91890	83.06765			0.00	0	0
Total ES33 Future									0.00	0	6,396
ES33 On 06/08/2015 Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 06/08/2015 Bond Future	9.61	Put			1,039.77000	1.03977	304,570		0.00	0	0
ES33 On 06/08/2015 Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 06/08/2015 Bond Future	9.59	Put			1,186.57000	1.18657	451,370		0.00	0	0
ES33 On 06/08/2015 Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 06/08/2015 Bond Future	9.60	Put			1,113.12000	1.11312	377,920		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.00	Put			6,281.78000	6.28178	5,518,590		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			6,202.55000	6.20255	5,439,360		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			6,361.11000	6.36111	5,597,920		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 04/02/2016 Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			494.04000	0.49404	1,248,500		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Call			563.15000	0.56315	1,317,610		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Call			632.17000	0.63217	1,386,630		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	6,396
I2025 On 07/05/2015 Bond Future			121.80550	121.80550	121.80550	121.80550			0.00	0	0
I2025 On 06/08/2015 Bond Future			123.29130	123.29130	122.55612	122.55612			0.00	0	16
I2025 On 05/11/2015 Bond Future			125.32856	125.32856	124.56757	124.56757			0.00	0	0
Total I2025 Future									0.00	0	16
I2025 On 06/08/2015 Bond Future	120.99	Call			1,566.12000	1.56612	2,301,300		0.00	0	0
I2025 On 06/08/2015 Bond Future	120.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 06/08/2015 Bond Future	121.00	Call			1,556.12000	1.55612	2,291,300		0.00	0	0
I2025 On 06/08/2015 Bond Future	121.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 06/08/2015 Bond Future	121.01	Call			1,546.12000	1.54612	2,281,300		0.00	0	0
I2025 On 06/08/2015 Bond Future	121.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 05/11/2015 Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 05/11/2015 Bond Future	123.01	Call			1,557.57000	1.55757	2,318,560		0.00	0	0
I2025 On 05/11/2015 Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 05/11/2015 Bond Future	122.99	Call			1,577.57000	1.57757	2,338,560		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/11/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			1,567.57000	1.56757	2,328,560		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	16
I2038	On	07/05/2015	Bond Future			131.23726	131.23726	131.23726	131.23726			0.00	0	0
I2038	On	06/08/2015	Bond Future			131.24029	131.24029	131.75003	131.75003			0.00	0	2,814
I2038	On	05/11/2015	Bond Future			133.40898	133.40898	133.91232	133.91232			0.00	0	0
Total I2038 Future												0.00	0	2,814
I2038	On	06/08/2015	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Call			3,760.03000	3.76003	3,250,290		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Call			3,750.03000	3.75003	3,240,290		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			3,740.03000	3.74003	3,230,290		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			77.68000	0.07768	581,020		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			87.68000	0.08768	591,020		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			97.68000	0.09768	601,020		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	2,814
I2046	On	07/05/2015	Bond Future			132.36964	132.36964	132.36964	132.36964			0.00	0	0
I2046	On	06/08/2015	Bond Future			133.52736	133.52736	134.46103	134.46103			0.00	0	6,022
I2046	On	05/11/2015	Bond Future			134.33563	134.33563	135.26956	135.26956			0.00	0	0
Total I2046 Future												0.00	0	6,022
I2046	On	06/08/2015	Bond Future	128.99	Call			5,471.03000	5.47103	4,537,360		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			5,461.03000	5.46103	4,527,360		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			5,451.03000	5.45103	4,517,360		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Call			2,279.56000	2.27956	1,345,630		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			2,269.56000	2.26956	1,335,630		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			2,259.56000	2.25956	1,325,630		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 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 I2046												0.00	0	6,022
I2050	On	07/05/2015	Bond Future			143.94466	143.94466	143.94466	143.94466			0.00	0	0
I2050	On	06/08/2015	Bond Future			142.56167	142.56167	144.74962	144.74962			0.00	0	3,395
I2050	On	05/11/2015	Bond Future			144.91707	144.91707	147.12536	147.12536			0.00	0	0
Total I2050 Future												0.00	0	3,395
I2050	On	06/08/2015	Bond Future	136.99	Call			7,759.62000	7.75962	5,571,670		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			7,749.62000	7.74962	5,561,670		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			7,739.62000	7.73962	5,551,670		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Call			2,135.36000	2.13536	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Put			0.00000	0.00000	72,930		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			2,125.36000	2.12536	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			0.00000	0.00000	82,930		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			2,115.36000	2.11536	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			0.00000	0.00000	92,930		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	3,395
R186	On	07/05/2015	Bond Future			8.19000	121.17580	8.19000	121.17580		9.28	0.00	0	0
R186	On	06/08/2015	Bond Future			8.07472	119.28358	8.18619	118.37226		9.43	30,536,596.48	256	39,932
R186	On	05/11/2015	Bond Future			8.12090	121.25531	8.23933	120.30627		9.31	0.00	0	500
R186	On	04/02/2016	Bond Future			8.16448	118.02680	8.28336	117.09290		9.41	0.00	0	5,512
R186	On	05/05/2016	Bond Future			8.19288	120.17822	8.32722	119.14335		9.41	0.00	0	0
Total R186 Future												30,536,596.48	256	45,944
R186	On	06/08/2015	Bond Future	8.01	Call			1,568.58000	1.56858	1,956,180	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			3,013.46000	3.01346	2,489,740	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			3,704.76000	3.70476	4,341,960	9.54	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Put			1,190.47000	1.19047	916,350	9.54	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.55	Call			3,976.65000	3.97665	4,635,670	9.56	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			1,068.61000	1.06861	816,310	9.56	0.00	0	4,229
R186	On	06/08/2015	Bond Future	8.90	Call			6,080.70000	6.08070	6,862,430	9.73	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			467.95000	0.46795	338,360	9.73	0.00	0	5,350
R186	On	06/08/2015	Bond Future	7.99	Call			1,503.39000	1.50339	1,880,360	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			3,113.82000	3.11382	2,579,470	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			1,535.76000	1.53576	1,918,040	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			3,063.38000	3.06338	2,534,340	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Call			3,442.00000	3.44200	4,056,390	9.52	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			1,323.32000	1.32332	1,026,390	9.52	0.00	0	4,229
R186	On	06/08/2015	Bond Future	7.75	Call			858.59000	0.85859	1,114,410	9.25	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	7.75	Put			4,480.48000	4.48048	3,824,980	9.25	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			3,111.29000	3.11129	2,667,200	9.31	0.00	0	8,690
R186	On	05/11/2015	Bond Future	9.00	Call			6,934.06000	6.93406	7,682,200	9.65	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			1,081.81000	1.08181	880,910	9.65	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.22	Call			3,076.86000	3.07686	3,570,390	9.30	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			3,231.04000	3.23104	2,775,530	9.30	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.35	Put			2,740.04000	2.74004	2,333,450	9.36	0.00	0	9,370
R186	On	05/11/2015	Bond Future	8.45	Call			4,065.63000	4.06563	4,644,420	9.41	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			2,403.14000	2.40314	2,032,890	9.41	0.00	0	6,248
R186	On	05/11/2015	Bond Future	8.24	Call			3,156.31000	3.15631	3,657,450	9.31	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			3,150.97000	3.15097	2,703,070	9.31	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			3,196.28000	3.19628	3,701,230	9.31	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			3,237.22000	3.23722	3,745,960	9.32	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			3,072.65000	3.07265	2,632,350	9.32	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			3,617.46000	3.61746	4,159,910	9.36	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			1,436.24000	1.43624	1,693,640	9.15	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,782.76000	7.78276	7,106,260	9.15	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			1,457.82000	1.45782	1,718,010	9.15	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,720.40000	7.72040	7,046,690	9.15	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			1,415.20000	1.41520	1,669,870	9.15	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,845.74000	7.84574	7,166,510	9.15	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,433.34000	4.43334	3,951,660	9.45	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,395.94000	4.39594	3,917,060	9.45	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			2,064.90000	2.06490	2,396,920	9.17	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,147.73000	8.14773	7,444,880	9.17	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			4,491.78000	4.49178	5,042,180	9.45	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,470.50000	4.47050	3,986,030	9.45	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			4,531.13000	4.53113	5,084,320	9.45	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			4,570.18000	4.57018	5,126,170	9.45	0.00	0	0
Total R186 Option												0.00	0	48,035
Total For R186												30,536,596.48	256	93,979
R197	On	07/05/2015	Bond Future			293.39726	293.39726	293.39726	293.39726			0.00	0	0
R197	On	06/08/2015	Bond Future			291.48720	291.48720	291.97574	291.97574			0.00	0	1,046
R197	On	05/11/2015	Bond Future			296.30332	296.30332	296.76739	296.76739			0.00	0	0
Total R197 Future												0.00	0	1,046
R197	On	06/08/2015	Bond Future	288.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			3,965.74000	3.96574	3,477,200		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			3,985.74000	3.98574	3,497,200		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/08/2015	Bond Future	288.00	Call			3,975.74000	3.97574	3,487,200		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			1,757.39000	1.75739	1,293,320		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Call			1,777.39000	1.77739	1,313,320		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			1,767.39000	1.76739	1,303,320		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,046
R202	On	07/05/2015	Bond Future			244.25200	244.25200	244.25200	244.25200			0.00	0	0
R202	On	06/08/2015	Bond Future			244.83591	244.83591	245.60468	245.60468			0.00	0	54,217
R202	On	05/11/2015	Bond Future			248.88078	248.88078	249.63528	249.63528			0.00	0	0
Total R202 Future												0.00	0	54,217
R202	On	06/08/2015	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			5,594.68000	5.59468	4,825,910		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			5,614.68000	5.61468	4,845,910		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			5,604.68000	5.60468	4,835,910		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			3,645.28000	3.64528	2,890,780		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Call			3,635.28000	3.63528	2,880,780		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			3,625.28000	3.62528	2,870,780		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	54,217
R2023	On	07/05/2015	Bond Future			7.98000	100.20235	7.98000	100.20235		7.38	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.85803	102.86130	7.97997	102.18200		7.18	0.00	0	10,246
R2023	On	05/11/2015	Bond Future			7.90824	100.63676	8.03928	99.92693		7.38	0.00	0	0
R2023	On	04/02/2016	Bond Future			7.95798	102.35493	8.09021	101.65945		7.08	0.00	0	0
Total R2023 Future												0.00	0	10,246
R2023	On	06/08/2015	Bond Future	8.26	Put			828.26000	0.82826	617,990	7.28	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			5,917.43000	5.91743	6,561,850	7.56	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			97.02000	0.09702	62,140	7.56	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			2,294.30000	2.29430	2,756,270	7.28	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			865.09000	0.86509	647,760	7.28	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			2,330.27000	2.33027	2,795,780	7.28	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			846.61000	0.84661	632,820	7.28	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			2,366.32000	2.36632	2,835,350	7.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/11/2015	Bond Future	7.99	Call			1,948.79000	1.94879	2,310,140	7.38	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			2,214.99000	2.21499	1,866,510	7.38	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			1,975.13000	1.97513	2,339,410	7.38	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,187.24000	2.18724	1,841,690	7.38	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			2,001.96000	2.00196	2,369,170	7.38	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,160.01000	2.16001	1,817,390	7.38	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			2,284.54000	2.28454	2,632,940	7.08	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,705.68000	2.70568	2,358,600	7.08	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			2,233.87000	2.23387	2,577,590	7.08	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,760.37000	2.76037	2,408,610	7.08	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			2,258.95000	2.25895	2,605,010	7.08	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,732.75000	2.73275	2,383,330	7.08	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	11,157
R203	On	07/05/2015	Bond Future			7.18000	103.55434	7.18000	103.55434		2.55	0.00	0	0
R203	On	06/08/2015	Bond Future			7.05924	105.63111	7.21752	105.32408		2.37	0.00	0	15,754
R203	On	05/11/2015	Bond Future			7.10075	103.21013	7.29348	102.87818		2.07	0.00	0	0
R203	On	04/02/2016	Bond Future			7.13665	104.97239	7.34368	104.66211		1.76	0.00	0	0
Total R203 Future												0.00	0	15,754
R203	On	06/08/2015	Bond Future	6.74	Call			156.56000	0.15656	235,500	2.31	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			1,086.48000	1.08648	858,390	2.31	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			161.10000	0.16110	241,660	2.31	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			1,071.43000	1.07143	844,960	2.31	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			165.74000	0.16574	247,930	2.31	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			1,056.49000	1.05649	831,650	2.31	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Call			1,318.44000	1.31844	1,579,060	2.46	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Put			122.42000	0.12242	76,010	2.46	380,050.00	5,000	5,000
R203	On	05/11/2015	Bond Future	6.01	Call			37.19000	0.03719	61,970	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,274.91000	2.27491	1,967,740	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			35.14000	0.03514	58,800	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,308.24000	2.30824	1,999,950	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			36.15000	0.03615	60,370	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,291.56000	2.29156	1,983,830	1.96	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			575.97000	0.57597	733,200	1.76	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			701.23000	0.70123	548,180	1.76	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			561.05000	0.56105	715,960	1.76	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			716.28000	0.71628	560,910	1.76	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			568.30000	0.56830	724,370	1.76	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			708.54000	0.70854	554,330	1.76	0.00	0	0
Total R203 Option												380,050.00	5,000	5,000

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 R203									380,050.00	5,000	20,754
R2030 On 07/05/2015 Bond Future			8.61000	97.17472	8.61000	97.17472			0.00	0	0
R2030 On 06/08/2015 Bond Future			8.49865	96.14837	8.61016	95.26224			0.00	0	8,573
R2030 On 05/11/2015 Bond Future			8.54756	97.73865	8.66491	96.81922			0.00	0	0
Total R2030 Future									0.00	0	8,573
R2030 On 06/08/2015 Bond Future	7.75	Put			7,146.09000	7.14609	6,259,960		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			7,058.77000	7.05877	6,172,640		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			7,233.51000	7.23351	6,347,380		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 05/11/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.49	Put			1,374.99000	1.37499	455,560		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.50	Put			1,295.63000	1.29563	376,200		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.51	Put			1,216.36000	1.21636	296,930		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	8,573
R2032 On 07/05/2015 Bond Future			8.71000	96.90176	8.71000	96.90176			0.00	0	0
R2032 On 06/08/2015 Bond Future			8.59490	99.98033	8.70118	99.07538			0.00	0	1,585
R2032 On 05/11/2015 Bond Future			8.64553	97.47696	8.75724	96.53843			0.00	0	0
R2032 On 04/02/2016 Bond Future			8.69428	99.14157	8.80626	98.21279			0.00	0	0
Total R2032 Future									0.00	0	1,585
R2032 On 06/08/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			1,723.55000	1.72355	818,600		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			1,636.82000	1.63682	731,870		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Put			1,810.39000	1.81039	905,440		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			6,632.63000	6.63263	5,694,100		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			6,540.77000	6.54077	5,602,240		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			6,724.61000	6.72461	5,786,080		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.71	Call			0.00000	0.00000	131,180		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.71	Put			797.60000	0.79760	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Put			964.54000	0.96454	35,760		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	47,760		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			881.02000	0.88102	0,000		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	1,585
R2037	On	07/05/2015	Bond Future			8.80500	99.41801	8.80500	99.41801			0.00	0	0
R2037	On	06/08/2015	Bond Future			8.69944	98.34760	8.80068	97.39288			0.00	0	33,808
R2037	On	05/11/2015	Bond Future			8.74639	99.97434	8.85249	98.98483			0.00	0	0
R2037	On	04/02/2016	Bond Future			8.79276	97.42401	8.89905	96.44368			0.00	0	0
Total R2037 Future												0.00	0	33,808
R2037	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	572,850		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			381.87000	0.38187	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	384,250		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			570.47000	0.57047	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	478,620		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			476.10000	0.47610	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			8,417.80000	8.41780	7,428,290		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			8,312.59000	8.31259	7,323,080		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			8,523.18000	8.52318	7,533,670		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	04/02/2016	Bond Future	8.74	Put			1,472.74000	1.47274	492,410		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			1,379.12000	1.37912	398,790		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			1,285.63000	1.28563	305,300		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	33,808
R204	On	07/05/2015	Bond Future			7.43500	104.86877	7.43500	104.86877		3.61	0.00	0	0
R204	On	06/08/2015	Bond Future			7.31310	103.13494	7.46352	102.68962		3.60	0.00	0	11,920
R204	On	05/11/2015	Bond Future			7.36113	104.83965	7.53227	104.36730		3.42	0.00	0	0
R204	On	04/02/2016	Bond Future			7.40362	102.59230	7.58087	102.13908		3.26	0.00	0	0
Total R204 Future												0.00	0	11,920
R204	On	06/08/2015	Bond Future	7.74	Call			1,218.96000	1.21896	1,533,280	3.65	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			406.65000	0.40665	275,650	3.65	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,238.86000	1.23886	1,555,530	3.65	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			397.32000	0.39732	268,670	3.65	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,258.91000	1.25891	1,577,920	3.65	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			388.15000	0.38815	261,840	3.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/08/2015	Bond Future	8.41	Call			2,813.30000	2.81330	3,230,740	3.79	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			65.45000	0.06545	37,570	3.79	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			77.68000	0.07768	118,110	3.26	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,655.15000	3.65515	3,223,230	3.26	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			73.74000	0.07374	112,490	3.26	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,708.69000	3.70869	3,275,090	3.26	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			75.68000	0.07568	115,270	3.26	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,681.89000	3.68189	3,249,130	3.26	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			1,062.32000	1.06232	1,292,220	3.26	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,243.23000	1.24323	1,019,910	3.26	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			1,037.10000	1.03710	1,263,800	3.26	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,269.13000	1.26913	1,042,610	3.26	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			1,049.66000	1.04966	1,277,970	3.26	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,256.13000	1.25613	1,031,220	3.26	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	12,619
R2044	On	07/05/2015	Bond Future			8.86000	101.27930	8.86000	101.27930			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.75118	100.26734	8.85246	99.22047			0.00	0	10,733
R2044	On	05/11/2015	Bond Future			8.79592	101.92593	8.90181	100.84233			0.00	0	0
R2044	On	04/02/2016	Bond Future			8.84007	99.28365	8.94622	98.20812			0.00	0	0
Total R2044 Future												0.00	0	10,733
R2044	On	06/08/2015	Bond Future	8.75	Put			1,059.18000	1.05918	12,310		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	91,910		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			954.96000	0.95496	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			1,163.58000	1.16358	116,710		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			7,002.80000	7.00280	5,919,200		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			6,889.13000	6.88913	5,805,530		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			7,116.69000	7.11669	6,033,090		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			636.76000	0.63676	1,712,290		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			437.84000	0.43784	1,513,370		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			537.39000	0.53739	1,612,920		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2044 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 R2044									0.00	0	10,733
R2048 On 07/05/2015 Bond Future			8.83500	100.80750	8.83500	100.80750			0.00	0	0
R2048 On 06/08/2015 Bond Future			8.72587	104.17392	8.82705	103.09401			0.00	0	35,237
R2048 On 05/11/2015 Bond Future			8.77143	101.46475	8.87717	100.34760			0.00	0	0
R2048 On 04/02/2016 Bond Future			8.81677	103.19719	8.92285	102.08759			0.00	0	0
Total R2048 Future									0.00	0	35,237
R2048 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	366,570		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Put			713.34000	0.71334	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	152,050		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			927.86000	0.92786	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	259,410		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			820.50000	0.82050	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			10,102.99000	10.10299	8,985,840		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			9,979.28000	9.97928	8,862,130		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			9,855.82000	9.85582	8,738,670		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			895.45000	0.89545	2,005,050		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			691.22000	0.69122	1,800,820		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			793.43000	0.79343	1,903,030		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	35,237
R207 On 07/05/2015 Bond Future			7.65500	100.76030	7.65500	100.76030		4.76	0.00	0	0
R207 On 06/08/2015 Bond Future			7.54663	99.44467	7.67478	98.97457		4.76	0.00	0	34,046
R207 On 05/11/2015 Bond Future			7.59624	101.08888	7.73867	100.59188		4.56	0.00	0	0
R207 On 04/02/2016 Bond Future			7.64424	99.17270	7.78917	98.69363		4.44	0.00	0	0
R207 On 05/05/2016 Bond Future			7.66652	100.98036	7.85000	7.85000		4.44	0.00	0	0
Total R207 Future									0.00	0	34,046
R207 On 06/08/2015 Bond Future	7.75	Call			1,080.87000	1.08087	1,353,430	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			806.19000	0.80619	608,650	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			1,101.31000	1.10131	1,376,700	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			790.19000	0.79019	595,480	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			588.38000	0.58838	776,430	4.70	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			1,377.82000	1.37782	1,095,770	4.70	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			1,060.83000	1.06083	1,330,540	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			822.62000	0.82262	622,230	4.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/11/2015	Bond Future	7.74	Call			1,293.86000	1.29386	1,557,450	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,289.24000	1.28924	1,055,830	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			1,311.69000	1.31169	1,577,390	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,272.29000	1.27229	1,040,990	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			1,329.65000	1.32965	1,597,470	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,255.49000	1.25549	1,026,310	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			812.27000	0.81227	1,009,610	4.50	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,893.23000	1.89323	1,593,570	4.50	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			908.93000	0.90893	1,121,170	4.51	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,743.49000	1.74349	1,458,730	4.51	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			1,057.41000	1.05741	1,259,880	4.39	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,049.45000	2.04945	1,772,850	4.39	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			1,071.10000	1.07110	1,275,240	4.39	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,029.78000	2.02978	1,754,850	4.39	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			1,084.90000	1.08490	1,290,710	4.39	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,010.24000	2.01024	1,736,980	4.39	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			784.08000	0.78408	950,310	4.34	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,513.42000	2.51342	2,200,580	4.34	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			0.00000	0.00000	2,090,640	4.47	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			0.00000	0.00000	1,518,010	4.47	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			0.00000	0.00000	2,108,720	4.47	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			0.00000	0.00000	1,505,000	4.47	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			0.00000	0.00000	1,609,140	4.40	69,193.02	43	43
R207	On	05/05/2016	Bond Future	7.56	Put			0.00000	0.00000	1,943,450	4.40	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			0.00000	0.00000	2,072,630	4.47	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			0.00000	0.00000	1,531,110	4.47	0.00	0	0
Total R207 Option												69,193.02	43	247
Total For R207												69,193.02	43	34,293
R208	On	07/05/2015	Bond Future			7.77500	95.99518	7.77500	95.99518		5.99	0.00	0	0
R208	On	06/08/2015	Bond Future			7.65386	98.38434	7.78139	97.82559		5.83	0.00	0	40,516
R208	On	05/11/2015	Bond Future			7.70216	96.61007	7.84117	96.02367		5.82	0.00	0	0
R208	On	04/02/2016	Bond Future			7.74708	98.25960	7.88788	97.68870		5.51	0.00	0	0
Total R208 Future												0.00	0	40,516
R208	On	06/08/2015	Bond Future	8.85	Call			4,607.47000	4.60747	5,137,120	6.15	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			77.72000	0.07772	48,620	6.15	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			1,654.92000	1.65492	2,020,900	5.91	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			749.44000	0.74944	556,670	5.91	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			1,682.27000	1.68227	2,051,310	5.91	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			733.64000	0.73364	543,930	5.91	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			1,709.83000	1.70983	2,081,900	5.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2015	Bond Future	8.01	Put			718.09000	0.71809	531,410	5.91	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			626.79000	0.62679	489,590	6.05	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			1,373.18000	1.37318	1,658,970	5.82	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,799.52000	1.79952	1,498,910	5.82	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			1,392.77000	1.39277	1,681,050	5.82	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,776.87000	1.77687	1,478,750	5.82	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			1,412.80000	1.41280	1,703,580	5.82	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,754.68000	1.75468	1,459,060	5.82	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			3,266.35000	3.26635	3,715,550	6.05	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			1,577.46000	1.57746	1,849,610	5.51	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,177.17000	2.17717	1,878,420	5.51	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			1,596.09000	1.59609	1,870,220	5.51	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,155.10000	2.15510	1,858,330	5.51	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,615.18000	1.61518	1,891,300	5.51	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,133.52000	2.13352	1,838,740	5.51	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	42,914
R209	On	07/05/2015	Bond Future			8.75000	76.91092	8.75000	76.91092		14.67	0.00	0	0
R209	On	06/08/2015	Bond Future			8.63738	79.46326	8.73844	78.67402		14.41	0.00	0	25,841
R209	On	05/11/2015	Bond Future			8.68212	77.62821	8.78779	76.81118		14.99	0.00	0	0
R209	On	04/02/2016	Bond Future			8.72500	78.95387	8.83082	78.14328		14.64	0.00	0	0
Total R209 Future												0.00	0	25,841
R209	On	06/08/2015	Bond Future	9.01	Put			1,371.75000	1.37175	1,108,690	14.58	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			8,424.02000	8.42402	9,164,270	15.08	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			175.35000	0.17535	126,360	15.08	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			3,337.85000	3.33785	3,856,420	14.56	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,425.74000	1.42574	1,155,070	14.56	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			3,385.14000	3.38514	3,907,530	14.57	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,398.54000	1.39854	1,131,690	14.57	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			3,432.73000	3.43273	3,958,910	14.58	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			1,009.07000	1.00907	1,203,160	14.60	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,518.82000	7.51882	6,895,880	14.60	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			1,027.37000	1.02737	1,224,090	14.60	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,450.45000	7.45045	6,830,140	14.60	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			1,045.91000	1.04591	1,245,270	14.61	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			7,382.46000	7.38246	6,764,790	14.61	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			3,695.36000	3.69536	4,109,420	14.65	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,236.40000	4.23640	3,839,870	14.65	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			3,622.88000	3.62288	4,031,940	14.64	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,317.77000	4.31777	3,916,240	14.64	0.00	0	0

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	04/02/2016	Bond Future	8.75	Call			3,658.75000	3.65875	4,070,320	14.64	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,276.66000	4.27666	3,877,640	14.64	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												0.00	0	28,755
R210	On	07/05/2015	Bond Future			179.89759	179.89759	179.89759	179.89759			0.00	0	0
R210	On	06/08/2015	Bond Future			182.69634	182.69634	182.33606	182.33606			0.00	0	1,184
R210	On	05/11/2015	Bond Future			183.59545	183.59545	183.20904	183.20904			0.00	0	0
Total R210 Future												0.00	0	1,184
R210	On	06/08/2015	Bond Future	178.99	Call			3,346.06000	3.34606	3,706,340		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			3,336.06000	3.33606	3,696,340		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			3,326.06000	3.32606	3,686,340		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			1,219.04000	1.21904	1,605,450		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			1,209.04000	1.20904	1,595,450		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			1,199.04000	1.19904	1,585,450		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,184
R211	On	07/05/2015	Bond Future			132.35743	132.35743	132.35743	132.35743			0.00	0	0
R211	On	06/08/2015	Bond Future			132.78422	132.78422	132.81913	132.81913			0.00	0	1,120
R211	On	05/11/2015	Bond Future			134.97856	134.97856	134.99906	134.99906			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	06/08/2015	Bond Future	135.00	Put			2,180.87000	2.18087	2,215,780		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			2,190.87000	2.19087	2,225,780		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			2,170.87000	2.17087	2,205,780		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	05/11/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			0.94000	0.00094	21,440		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			10.94000	0.01094	31,440		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			9.06000	0.00906	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	11,440		0.00	0	0
Total R211 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 R211									0.00	0	1,120
R212 On 07/05/2015 Bond Future			139.57918	139.57918	139.57918	139.57918			0.00	0	0
R212 On 06/08/2015 Bond Future			139.96184	139.96184	139.99594	139.99594			0.00	0	1,113
R212 On 05/11/2015 Bond Future			142.27481	142.27481	142.29362	142.29362			0.00	0	0
Total R212 Future									0.00	0	1,113
R212 On 06/08/2015 Bond Future	141.01	Put			1,014.06000	1.01406	1,048,160		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			994.06000	0.99406	1,028,160		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			1,004.06000	1.00406	1,038,160		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 05/11/2015 Bond Future	146.00	Put			3,706.38000	3.70638	3,725,190		0.00	0	0
R212 On 05/11/2015 Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/11/2015 Bond Future	146.01	Put			3,716.38000	3.71638	3,735,190		0.00	0	0
R212 On 05/11/2015 Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/11/2015 Bond Future	145.99	Put			3,696.38000	3.69638	3,715,190		0.00	0	0
R212 On 05/11/2015 Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	1,113
R213 On 07/05/2015 Bond Future			8.65000	87.29993	8.65000	87.29993		12.59	0.00	0	0
R213 On 06/08/2015 Bond Future			8.53708	90.03339	8.64327	89.21906		12.33	0.00	0	18,917
R213 On 05/11/2015 Bond Future			8.58720	87.97660	8.69878	87.13197		12.80	0.00	0	0
R213 On 04/02/2016 Bond Future			8.63719	89.47868	8.74908	88.64274		12.47	0.00	0	0
Total R213 Future									0.00	0	18,917
R213 On 06/08/2015 Bond Future	8.49	Call			1,646.01000	1.64601	2,005,450	12.22	0.00	0	0
R213 On 06/08/2015 Bond Future	8.49	Put			2,824.87000	2.82487	2,369,980	12.22	0.00	0	0
R213 On 06/08/2015 Bond Future	8.50	Call			1,678.20000	1.67820	2,042,190	12.22	0.00	0	0
R213 On 06/08/2015 Bond Future	8.50	Put			2,779.45000	2.77945	2,329,110	12.22	0.00	0	0
R213 On 06/08/2015 Bond Future	8.51	Call			1,710.95000	1.71095	2,079,500	12.23	0.00	0	0
R213 On 06/08/2015 Bond Future	8.51	Put			2,734.69000	2.73469	2,288,910	12.23	0.00	0	0
R213 On 05/11/2015 Bond Future	7.74	Call			705.88000	0.70588	863,180	12.36	0.00	0	0
R213 On 05/11/2015 Bond Future	7.74	Put			8,360.94000	8.36094	7,673,610	12.36	0.00	0	0
R213 On 05/11/2015 Bond Future	7.75	Call			719.24000	0.71924	878,880	12.36	0.00	0	0
R213 On 05/11/2015 Bond Future	7.75	Put			8,289.63000	8.28963	7,604,640	12.36	0.00	0	0
R213 On 05/11/2015 Bond Future	7.76	Call			733.46000	0.73346	895,510	12.36	0.00	0	0
R213 On 05/11/2015 Bond Future	7.76	Put			8,219.29000	8.21929	7,536,710	12.36	0.00	0	0
R213 On 04/02/2016 Bond Future	8.74	Call			3,778.55000	3.77855	4,219,630	12.47	0.00	0	0
R213 On 04/02/2016 Bond Future	8.74	Put			3,845.97000	3.84597	3,451,110	12.47	0.00	0	0
R213 On 04/02/2016 Bond Future	8.75	Call			3,815.20000	3.81520	4,258,860	12.47	0.00	0	0
R213 On 04/02/2016 Bond Future	8.75	Put			3,808.38000	3.80838	3,416,100	12.47	0.00	0	0

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	04/02/2016	Bond Future	8.76	Call			3,852.65000	3.85265	4,298,890	12.48	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,771.68000	3.77168	3,381,980	12.48	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	18,917
R214	On	07/05/2015	Bond Future			8.78500	78.09221	8.78500	78.09221		15.45	0.00	0	0
R214	On	06/08/2015	Bond Future			8.67471	80.70137	8.77065	79.90662		15.17	0.00	0	20,867
R214	On	05/11/2015	Bond Future			8.71913	78.74360	8.81942	77.92062		15.76	0.00	0	0
R214	On	04/02/2016	Bond Future			8.76325	80.08803	8.86366	79.27166		15.41	0.00	0	4,320
Total R214 Future												0.00	0	25,187
R214	On	06/08/2015	Bond Future	8.74	Call			2,292.79000	2.29279	2,696,360	15.16	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			2,545.25000	2.54525	2,154,070	15.16	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			2,332.61000	2.33261	2,740,500	15.17	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			2,502.56000	2.50256	2,115,700	15.17	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			2,372.98000	2.37298	2,785,170	15.18	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			2,460.55000	2.46055	2,077,990	15.18	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			1,040.15000	1.04015	1,229,690	15.36	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			8,205.43000	8.20543	7,571,990	15.36	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			1,059.26000	1.05926	1,251,420	15.37	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			8,130.73000	8.13073	7,499,910	15.37	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			1,021.12000	1.02112	1,208,040	15.35	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			8,280.38000	8.28038	7,644,320	15.35	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			1,522.03000	1.52203	1,739,130	15.01	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			9,124.46000	9.12446	8,525,190	15.01	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			1,543.94000	1.54394	1,763,330	15.01	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			9,052.62000	9.05262	8,455,640	15.01	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			1,566.05000	1.56605	1,787,750	15.02	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			8,981.15000	8.98115	8,386,480	15.02	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	25,187
Total for Bond												30,985,839.50	5,299	455,834
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0
Total For ES18A									0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
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

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 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
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

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 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
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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future												0.00	0	0
Total For R211												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	06/08/2015	GOVI			495.76000	495.76000	492.30900	492.30900			0.00	0	459
GOVI	On	05/11/2015	GOVI			504.03300	504.03300	500.43300	500.43300			0.00	0	27
GOVI	On	04/02/2016	GOVI			512.63300	512.63300	509.10200	509.10200			0.00	0	0
Total GOVI Future												0.00	0	486
GOVI	On	06/08/2015	GOVI	500.00	Put			76,910.00000	7.69100	42,400,000		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			77,010.00000	7.70100	42,500,000		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			76,810.00000	7.68100	42,300,000		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	05/11/2015	GOVI	530.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2015	GOVI	530.00	Put			295,670.00000	29.56700	259,670,000		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			295,770.00000	29.57700	259,770,000		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			295,570.00000	29.55700	259,570,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	512.00	Call			0.00000	0.00000	6,330,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	512.00	Put			28,980.00000	2.89800	0,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	512.01	Call			0.00000	0.00000	6,230,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 04/02/2016 GOVI	512.01	Put			29,080.00000	2.90800	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Call			0.00000	0.00000	6,430,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			28,880.00000	2.88800	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	486
Total for GOVI									0.00	0	486
AL37 On 06/08/2015 Index Future			461.99700	461.99700	459.77100	459.77100			9,239,940.00	2	124
AL37 On 05/11/2015 Index Future			469.70700	469.70700	467.35800	467.35800			0.00	0	0
Total AL37 Future									9,239,940.00	2	124
Total For AL37									9,239,940.00	2	124
AL7T On 06/08/2015 Index Future			546.92000	546.92000	543.01600	543.01600			0.00	0	3
AL7T On 05/11/2015 Index Future			556.04700	556.04700	551.97700	551.97700			0.00	0	0
Total AL7T Future									0.00	0	3
Total For AL7T									0.00	0	3
ALBI On 06/08/2015 Index Future			499.55500	499.55500	495.93700	495.93700			0.00	0	510
ALBI On 05/11/2015 Index Future			507.89200	507.89200	504.12100	504.12100			0.00	0	103
ALBI On 04/02/2016 Index Future			516.55800	516.55800	512.85500	512.85500			0.00	0	0
Total ALBI Future									0.00	0	613
Total For ALBI									0.00	0	613
IGOV On 06/08/2015 Index Future			234.43800	234.43800	234.96700	234.96700			0.00	0	1,080
IGOV On 05/11/2015 Index Future			238.35000	238.35000	238.86300	238.86300			0.00	0	17
IGOV On 04/02/2016 Index Future			242.41700	242.41700	243.02100	243.02100			0.00	0	0
Total IGOV Future									0.00	0	1,097
Total For IGOV									0.00	0	1,097
ILBI On 06/08/2015 Index Future			635.40400	635.40400	637.04700	637.04700			0.00	0	159
ILBI On 05/11/2015 Index Future			645.95500	645.95500	647.60400	647.60400			0.00	0	0
Total ILBI Future									0.00	0	159
Total For ILBI									0.00	0	159
Total for Index									9,239,940.00	2	1,996
JIBAR f On 20/05/2015 Jibar Future			6.15000	93.85000	6.15000	93.85000			0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.24000	93.76000	6.24000	93.76000			0.00	0	7,500
JIBAR f On 15/07/2015 Jibar Future			6.27000	93.73000	6.27000	93.73000			0.00	0	0
JIBAR f On 19/08/2015 Jibar Future			6.40000	93.60000	6.40000	93.60000			0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.43000	93.57000	6.43000	93.57000			0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.56000	93.44000	6.56000	93.44000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.73000	93.27000	6.73000	93.27000			0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			6.97000	93.03000	6.97000	93.03000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.17000	92.83000	7.17000	92.83000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 21/09/2016 Jibar Future			7.36000	92.64000	7.36000	92.64000				0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			7.50000	92.50000	7.50000	92.50000				0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.62000	92.38000	7.62000	92.38000				0.00	0	0
Total Jibar Future										0.00	0	7,500
Total For JIBAR FUTURE										0.00	0	7,500
Total for Jibar										0.00	0	7,500
Total for Derivatives :										40,225,779.50	5,301	465,816
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.78816				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			6.60000	99.96385	6.60000	99.98192				0.00	0	0
Total AA03 SPOT										0.00	0	0
Total For AA03										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.00047				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			8.84000	102.67007	8.84000	102.64594				0.00	0	200,000,000
Total AA05 SPOT										0.00	0	200,000,000
Total For AA05										0.00	0	200,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.56635				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.17500	102.12750	9.17500	102.10248				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	107.95400	10.00000	107.92600				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	99.74512				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	98.47283				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			9.42500	96.49976	9.42500	96.47521				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000

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 AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.27031	100.00000	9.24709				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	99.79695	10.84000	99.76785				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.69759	100.00000	10.67642				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.63200				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			8.71500	103.05523	8.71500	103.03135				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABC12: On 25/11/2020 Spot Bond			10.00000	109.06400	10.00000	109.03500				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			2.02000	129.62578	2.02000	280.35369				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.50588				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.39522				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.21384				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				100.00000	0.00000	101.24416				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				100.00000	0.00000	98.72985				0.00	0	0
Total ABFN10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.24194				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.15745				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			1.76000	174.97108	1.76000	174.92715				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	164.85996	2.76000	164.81401				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	175.49422	2.17000	175.44812				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	185.07498	1.82000	185.02820				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			8.11125	80.91671	8.11125	80.89942				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.11125	80.91671	8.11125	80.89942				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	99.13000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.09178				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	98.29000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	97.35000				0.00	0	0
Total ABN42 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	96.85000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	95.44000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	95.74000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.69191				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.59118				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	94.36000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	93.65000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	93.37000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	93.11000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.91119				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			6.89000	104.28920	6.89000	104.26998				0.00	0	0
Total ABN56 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.56919				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	91.38000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	91.18000				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			2.33000	97.70705	2.33000	112.07923				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			2.18000	104.99937	2.18000	165.47027				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.06000	122.84444	2.06000	224.97332				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	89.87000				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			9.52000	91.94618	9.52000	91.92295				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				100.00000	0.00000	101.90000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	74.34000				0.00	0	0
Total ABN71 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.95300				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	97.45000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	106.42000				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	110.10606	9.63000	110.07761				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	101.03000				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			9.52500	110.86461	9.52500	110.83627				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			8.88000	91.18133	8.88000	91.15968				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	100.62000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	100.93000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.62000	110.17797	9.62000	110.14953			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	91.55000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.35945			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.26219			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			8.26500	105.53036	8.26500	105.50715		11,571,000,000.00	1,400,000	1,411,400,000	
Total ABS10 SPOT								11,571,000,000.00	1,400,000	1,411,400,000	
Total For ABS10								11,571,000,000.00	1,400,000	1,411,400,000	
ABS11 On 09/04/2021 Spot Bond			8.88500	103.32406	8.88500	103.29953		0.00	0	500,000,000	
Total ABS11 SPOT								0.00	0	500,000,000	
Total For ABS11								0.00	0	500,000,000	
ABS6 On 01/06/2020 Spot Bond			8.97500	100.57000	8.97500	100.54574		4,487,500,000.00	500,000	3,730,500,000	
Total ABS6 SPOT								4,487,500,000.00	500,000	3,730,500,000	
Total For ABS6								4,487,500,000.00	500,000	3,730,500,000	
ABS7 On 11/09/2026 Spot Bond			9.72000	95.24767	9.72000	95.22311		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			7.51000	102.92893	7.51000	102.90831		0.00	0	0	
Total ABS9 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABS9										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			1.83000	224.28164	1.83000	284.09284				0.00	0	0
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.17000	128.33259	1.17000	131.16398				0.00	0	0
Total ABSI3 SPOT										0.00	0	0
Total For ABSI3										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			1.84000	132.74498	1.84000	135.37704				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00630	100.00000	0.00628				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	90.71974	100.00000	90.50061				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			11.05000	102.85761	11.05000	102.82762				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				100.00000	0.00000	99.78982				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	9.79201	100.00000	9.76829				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	99.78447				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				100.00000	0.00000	99.70886				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	58.36492	100.00000	58.22353				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04Z On 20/08/2015 Spot Bond				100.00000	0.00000	99.79517				0.00	0	0
Total ACL042 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	69.80959	11.00000	69.78964				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL041 On 20/06/2016 Spot Bond			100.00000	37.35355	100.00000	37.26306				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL075 On 20/09/2015 Spot Bond				100.00000	0.00000	101.26703				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.38628				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.21383				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.24978				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	101.26559				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.39614				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.39614				0.00	0	0
Total ACL083 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.40959				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	102.40959				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	102.38267				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	95.85757				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	109.06400	10.00000	109.03500				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL090 On 26/12/2015 Spot Bond				100.00000	0.00000	101.03904				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL093 On 20/12/2018 Spot Bond				100.00000	0.00000	101.22825				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.26394				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.27825				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.24952				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.18509				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.37500	103.77543	9.37500	103.74930				0.00	0	0
Total ACL104 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.32374				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.93764				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12€ 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
ACL12€ On 20/09/2016 Spot Bond				100.00000	0.00000	90.03065				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	183.26830				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	183.29508				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	101.21375				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	102.14904				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.57991				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	102.14788				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13€ On 30/07/2017 Spot Bond				100.00000	0.00000	102.37360				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	102.77230				0.00	0	0
Total ACL141 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL141										0.00	0	0
ACL141 On 25/11/2020 Spot Bond			10.00000	109.06400	10.00000	109.03500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	101.48709				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	102.22210				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	101.21808				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL145 On 20/03/2017 Spot Bond				100.00000	0.00000	102.11810				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.19241				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.14203				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL157 On 20/03/2022 Spot Bond			10.23000	101.47478	10.23000	101.44727				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/09/2015 Spot Bond				100.00000	0.00000	101.11601				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL162 On 20/06/2017 Spot Bond				100.00000	0.00000	117.19955				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.50000	104.85842	9.50000	104.83168				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	101.18802				0.00	0	0
Total ACL168 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	117.34230	1.75000	117.44458				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	101.10160				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				100.00000	0.00000	101.15867				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				100.00000	0.00000	101.19433				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				100.00000	0.00000	101.12301				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				100.00000	0.00000	101.23984				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				100.00000	0.00000	100.94633				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.58459				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				100.00000	0.00000	101.11017				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.06952				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				100.00000	0.00000	101.18719				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				100.00000	0.00000	101.16277				0.00	0	0
Total ACL186 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.22373				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				100.00000	0.00000	101.24241				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.28667				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.49895				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.24681				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.24681				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30825				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.16580				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31744				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.92591				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30825				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	97.99058				0.00	0	0
Total ACL200 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.27126				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.25131				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				100.00000	0.00000	133.86941				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				100.00000	0.00000	135.77873				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	101.09447				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.08448				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	99.85420				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				100.00000	0.00000	101.11160				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				100.00000	0.00000	100.19272				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.15867				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				100.00000	0.00000	101.09589				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				100.00000	0.00000	101.09447				0.00	0	0
Total ACL216 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.20083				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond			100.00000	1.55276	100.00000	1.54791			500,000,000,000,000.00	15,000,000,000	7,500,000,000	
Total ACL218 SPOT									10,000,000,000,000.00	15,000,000,000	7,500,000,000	
Total For ACL218									10,000,000,000,000.00	15,000,000,000	7,500,000,000	
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.48988				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.27649				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.26870				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.77285				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	103.33501				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	25.88782	100.00000	25.82300				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	14.66527	100.00000	14.62973				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.58871				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.46309				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.50763				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.56692				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.44114				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A: On 18/04/2016 Spot Bond			8.05000	99.13779	8.05000	99.11641				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.56434				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.65421				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	34.54532	100.00000	34.31859				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	9.08620	100.00000	9.02656				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.02000	99.95336	9.02000	99.92941				0.00	0	2,890,000,000
Total AIR01 SPOT										0.00	0	2,890,000,000
Total For AIR01										0.00	0	2,890,000,000
AIR02 On 30/04/2023 Spot Bond			9.62000	111.68753	9.62000	111.65886				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			7.38000	104.62719	7.38000	104.60659				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.26000	104.14731	9.26000	104.12126				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	12.03560	100.00000	12.00895				0.00	0	0
Total AIR04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			9.98000	104.70224	9.98000	104.67407				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			2.43000	169.33221	2.43000	169.28661				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.43172				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	101.29327				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	94.07216	100.00000	93.83033				0.00	0	0
Total ANG013 SPOT										0.00	0	0
Total For ANG013										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.01363				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.09005				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	101.05468				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	102.01309				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	101.02338				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN008										0.00	0	0
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	101.14203				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	101.28399				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	101.70604				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	93.79000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	101.45015				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	111.48966				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.31000	136.31432	2.31000	244.41977				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	111.11687				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN024										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	112.23997				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	99.78662				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 14/08/2017 Spot Bond				100.00000	0.00000	107.06938				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	110.33654				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	100.02180				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			2.32500	171.14579	2.32500	216.78388				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 20/12/2016 Spot Bond				100.00000	0.00000	101.22645				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
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	101.00319				0.00	0	0
Total ASN052 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN052										0.00	0	0
ASN05 On 13/10/2016 Spot Bond				100.00000	0.00000	100.59507				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.55627				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				100.00000	0.00000	100.46049				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond				100.00000	0.00000	100.32000				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 02/05/2018 Spot Bond				100.00000	0.00000	110.86314				0.00	0	0
Total ASN060 SPOT										0.00	0	0
Total For ASN060										0.00	0	0
ASN06 On 30/04/2020 Spot Bond				100.00000	0.00000	100.26920				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN35 On 20/12/2016 Spot Bond			100.00000	36.23836	100.00000	36.15772				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	18.06773	100.00000	18.02396				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	18.17194	100.00000	18.12791				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	17.70302	100.00000	17.66014				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43 On 10/03/2017 Spot Bond			100.00000	31.26109	100.00000	31.16016				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49 On 19/09/2016 Spot Bond			100.00000	43.05875	100.00000	42.95443				0.00	0	0
Total ASN49U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	17.78723	100.00000	17.74414				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	29.62902	100.00000	29.54650				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	41.42496	100.00000	41.30958				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.21829				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	101.00876				0.00	60,000,000,000	60,000,000,000
Total BAR003 SPOT										0.00	60,000,000,000	60,000,000,000
Total For BAR003										0.00	60,000,000,000	60,000,000,000
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.90103				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.07000	103.19317	9.07000	103.16816				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.14446				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.40834				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.51455				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.68120				0.00	0	147,300,000
Total BAW18 SPOT										0.00	0	147,300,000
Total For BAW18										0.00	0	147,300,000
BAW19 On 05/12/2020 Spot Bond			9.45500	104.60996	9.45500	104.58341				0.00	0	1,000,000,000
Total BAW19 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 BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			6.88000	103.07607	6.88000	103.05714				0.00	0	0
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	54.83886	100.00000	54.70455				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.70500	99.22091	9.70500	99.19535				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	103.33053				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			8.86500	103.36357	8.86500	103.33908				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			10.88844	102.47353	10.88844	102.25794				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.89106	101.41352	10.89106	101.44221				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.91528	101.40292	10.91528	101.44285				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				100.00000	0.00000	101.25287				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond			10.94504	101.58247	10.94504	101.43240				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA0 On 31/12/2017 Spot Bond			11.84048	101.24582	11.84048	101.20731				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond				100.00000	0.00000	101.28126				0.00	0	0
Total BAYA09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	101.28126				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.28133				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			11.13844	101.21028	11.13844	101.19065				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			11.06001	102.02391	11.06001	101.51704				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			10.89106	101.41352	10.89106	101.44221				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			11.01450	101.89391	11.01450	101.63312				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			10.22328	98.59063	10.22328	101.30088				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				100.00000	0.00000	101.21888				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.19683				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				100.00000	0.00000	101.19683				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2015 Spot Bond				100.00000	0.00000	99.99797				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/06/2017 Spot Bond			8.35696	105.39954	8.35696	103.56992				0.00	0	0
Total BAYA21 SPOT										0.00	0	0
Total For BAYA21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.64000	100.27488	11.64000	100.24328				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	101.16326				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.56500	78.42295	11.56500	98.41260				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	99.99797				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.11118				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	94.36806	9.28000	101.06416				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	101.18005				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.37000	74.74206	11.37000	100.85079				0.00	0	100,000,000
Total BAYA32 SPOT										0.00	0	100,000,000
Total For BAYA32										0.00	0	100,000,000
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.14646				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.17446				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.17446				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89645				0.00	0	0
Total BAYA36 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	101.13302				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA38 On 30/09/2018 Spot Bond				100.00000	0.00000	101.19588				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	99.99797				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.19588				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.13525				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				100.00000	0.00000	101.15654				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.19598				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	100.94081				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				100.00000	0.00000	100.97812				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.88844	102.80923	13.88844	102.58955				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			15.20345	102.01920	15.20345	101.97083				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			14.10183	101.84963	14.10183	101.74286				0.00	0	0
Total BAYB04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	101.53668				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	101.53668				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	101.53668				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	101.59213				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	101.34202				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	32.18329	100.00000	32.12223				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	20.76835	100.00000	20.71748				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	18.90153	100.00000	18.85524				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.66762	100.00000	11.63904				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.68255	100.00000	11.65425				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	14.10670	100.00000	14.07215				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	12.22321	100.00000	12.19327				0.00	0	0
Total BAYD6U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYD6U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.41570			0.00	0	0
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.65177			0.00	0	0
Total BCJ05 SPOT									0.00	0	0
Total For BCJ05									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.68967			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	100.47609			0.00	200,000,000	100,000,000
Total BCJ07 SPOT									0.00	200,000,000	100,000,000
Total For BCJ07									0.00	200,000,000	100,000,000
BCP3U On 30/06/2019 Spot Bond			100.00000	8.80460	100.00000	8.78328			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	8.80460	100.00000	8.78328			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP92U On 21/05/2015 Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0
Total BCP92U SPOT									0.00	0	0
Total For BCP92U									0.00	0	0
BCP93U On 05/06/2015 Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0
Total BCP93U SPOT									0.00	0	0
Total For BCP93U									0.00	0	0
BCP94U On 23/07/2015 Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0
Total BCP94U SPOT									0.00	0	0
Total For BCP94U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.73000	105.24389	1.73000	182.91759			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.14000	93.63304	8.14000	159.61283			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.14000	94.90065	8.14000	159.96597			0.00	0	0
Total BD0206 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BD0206										0.00	0	0
BD030: On 18/04/2028 Spot Bond			8.52500	97.40797	8.52500	97.38576				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			7.97000	98.74407	7.97000	98.72309				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.11963				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				100.00000	0.00000	100.44122				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				100.00000	0.00000	101.01623				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.47803				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.50630				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.58505				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	34.58428	100.00000	34.49958				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.25305				0.00	0	0
Total BG32A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG32A2										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.25788				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.25949				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.27878				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.30446				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	33.82939	100.00000	33.74654				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	33.82939	100.00000	33.74654				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.22778				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.25103				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			8.36500	102.11903	8.36500	102.09629				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.32077				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.44455				0.00	0	0
Total BG42C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	24.19796	100.00000	24.13934				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y1 On 15/03/2017 Spot Bond			100.00000	24.19796	100.00000	24.13934				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	100.90720				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2024 Spot Bond			11.12500	98.14897	11.12500	98.78881				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.18039				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.01500	94.44037	11.01500	99.15757				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	102.01205				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	70.89311	100.00000	70.75861				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.47732				0.00	50,000,000	50,000,000
Total BID04 SPOT										0.00	50,000,000	50,000,000
Total For BID04										0.00	50,000,000	50,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.52885				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.68000	70.48329	8.68000	103.81417				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
BIDC44 On 08/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BIDC44 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BIDC44										0.00	0	0
BIDC45 On 15/07/2015 Spot Bond				100.00000	0.00000	98.88388				0.00	0	0
Total BIDC45 SPOT										0.00	0	0
Total For BIDC45										0.00	0	0
BIDC46 On 13/10/2015 Spot Bond				100.00000	0.00000	100.49285				0.00	0	0
Total BIDC46 SPOT										0.00	0	0
Total For BIDC46										0.00	0	0
BIDC47 On 07/08/2015 Spot Bond			100.00000	80.93126	100.00000	80.75221			490,000,000,000,000.00	94,900,000,000	60,400,000,000	
Total BIDC47 SPOT									10,000,000,000,000.00	94,900,000,000	60,400,000,000	
Total For BIDC47									10,000,000,000,000.00	94,900,000,000	60,400,000,000	
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.42925				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	101.65299				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	101.42261				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.49290				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.62066				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	102.15258				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	103.01570				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BNP01 On 11/06/2015 Spot Bond				100.00000	0.00000	101.11396				0.00	0	0
Total BNP01 SPOT										0.00	0	0
Total For BNP01										0.00	0	0
BSR11U On 19/06/2015 Spot Bond			100.00000	92.45690	100.00000	92.22749				0.00	0	0
Total BSR11U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.33991				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.34942				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	96.92259				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	96.29940				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC013 On 19/05/2015 Spot Bond			100.00000	98.38275	100.00000	98.11828				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0
BTC023 On 16/07/2015 Spot Bond				100.00000	0.00000	98.79581				0.00	0	0
Total BTC023 SPOT										0.00	0	0
Total For BTC023										0.00	0	0
BTC028 On 18/05/2015 Spot Bond				100.00000	0.00000	99.89527				0.00	0	0
Total BTC028 SPOT										0.00	0	0
Total For BTC028										0.00	0	0
BTC029 On 21/05/2015 Spot Bond				100.00000	0.00000	99.84300				0.00	0	0
Total BTC029 SPOT										0.00	0	0
Total For BTC029										0.00	0	0
BTC030 On 26/05/2015 Spot Bond				100.00000	0.00000	99.47598				0.00	0	0
Total BTC030 SPOT										0.00	0	0
Total For BTC030										0.00	0	0
BTC031 On 25/05/2015 Spot Bond				100.00000	0.00000	99.77357				0.00	0	0
Total BTC031 SPOT										0.00	0	0
Total For BTC031										0.00	0	0
BTC032 On 28/05/2015 Spot Bond				100.00000	0.00000	99.72089				0.00	0	0
Total BTC032 SPOT										0.00	0	0
Total For BTC032										0.00	0	0
BTC034 On 12/06/2015 Spot Bond				100.00000	0.00000	99.45827				0.00	0	0
Total BTC034 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC034										0.00	0	0
BTC034 On 07/07/2015 Spot Bond				100.00000	0.00000	99.01883				0.00	0	0
Total BTC035 SPOT										0.00	0	0
Total For BTC035										0.00	0	0
BTC035 On 12/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC036 SPOT										0.00	0	0
Total For BTC036										0.00	0	0
BTC036 On 06/07/2015 Spot Bond				100.00000	0.00000	99.03691				0.00	0	0
Total BTC037 SPOT										0.00	0	0
Total For BTC037										0.00	0	0
BTC037 On 15/07/2015 Spot Bond				100.00000	0.00000	98.87929				0.00	0	0
Total BTC038 SPOT										0.00	0	0
Total For BTC038										0.00	0	0
BTC038 On 21/07/2015 Spot Bond				100.00000	0.00000	98.77389				0.00	0	0
Total BTC039 SPOT										0.00	0	0
Total For BTC039										0.00	0	0
BTC039 On 27/07/2015 Spot Bond				100.00000	0.00000	98.67104				0.00	0	0
Total BTC040 SPOT										0.00	0	0
Total For BTC040										0.00	0	0
BTC040 On 28/07/2015 Spot Bond				100.00000	0.00000	98.66251				0.00	0	0
Total BTC041 SPOT										0.00	0	0
Total For BTC041										0.00	0	0
BTC041 On 04/06/2015 Spot Bond				100.00000	0.00000	99.89533				0.00	0	0
Total BTC042 SPOT										0.00	0	0
Total For BTC042										0.00	0	0
BTC042 On 04/08/2015 Spot Bond				100.00000	0.00000	99.89457				0.00	0	0
Total BTC043 SPOT										0.00	0	0
Total For BTC043										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	39.96048	100.00000	39.86262				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.01059				0.00	160,000,000	80,000,000
Total BWZ18B SPOT										0.00	160,000,000	80,000,000
Total For BWZ18B										0.00	160,000,000	80,000,000
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.04791				0.00	0	0
Total BWZ20A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.16535				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	99.85745				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	15.58957	100.00000	15.52867				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.56500	106.49723	9.56500	106.47020				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	104.74957				0.00	0	1,000,000,000
Total CBL09 SPOT										0.00	0	1,000,000,000
Total For CBL09										0.00	0	1,000,000,000
CBL11 On 06/05/2016 Spot Bond			8.61500	101.95206	8.61500	101.92870		699,538,000,000.00		81,200,000	3,733,500,000	
Total CBL11 SPOT								699,538,000,000.00		81,200,000	3,733,500,000	
Total For CBL11								699,538,000,000.00		81,200,000	3,733,500,000	
CBL12 On 06/09/2018 Spot Bond			12.57000	98.74560	12.57000	98.71290				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	97.28772				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			12.87000	99.36976	12.87000	99.33552				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	101.81565				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			9.01500	100.63957	9.01500	105.32817				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.96451				0.00	0	0
Total CBL17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.87000	96.55202	12.87000	96.51876				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.49498				0.00	0	0
Total CBL19 SPOT										0.00	0	0
Total For CBL19										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	95.19340				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	99.93678				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.50500	92.53304	10.50500	92.50731				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			10.04500	118.62894	10.04500	118.59701				0.00	0	1,600,000,000
Total CCT01 SPOT										0.00	0	1,600,000,000
Total For CCT01										0.00	0	1,600,000,000
CCT02 On 12/06/2024 Spot Bond			10.04500	114.04279	10.04500	114.01209				0.00	0	3,240,000,000
Total CCT02 SPOT										0.00	0	3,240,000,000
Total For CCT02										0.00	0	3,240,000,000
CCT03 On 15/03/2025 Spot Bond			9.97000	109.11330	9.97000	109.08445				0.00	0	291,800,000
Total CCT03 SPOT										0.00	0	291,800,000
Total For CCT03										0.00	0	291,800,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.00316				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			11.76500	101.70471	11.76500	101.67312				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.34037				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.74132				0.00	0	0
Total CGR14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	109.06360	10.00000	109.03510				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.97301				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.30859				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.48687				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	8.89210	100.00000	8.86403				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	100.87824				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.73047				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.02602				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.06546				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.11099				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	99.71650				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	99.71947				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	99.70377				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	101.21386				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.67408				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.66182	10.11000	103.63358				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	100.74693				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	121.59785	2.76000	121.56392				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	107.20244				0.00	0	0
Total CLN192 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN192									0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	118.88265	3.14000	121.48433			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	101.63895	8.25000	101.61662			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.54000	130.96967	2.54000	124.99271			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	126.71260	2.40000	120.93035			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	101.69329			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN200 On 17/10/2016 Spot Bond			8.45000	100.68695	8.45000	100.66419			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.00000	0.00000	100.47101			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.48370			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.50000	100.72577	8.50000	100.70287			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.50000	100.72577	8.50000	100.70287			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.55000	103.87237	8.55000	103.84848			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	101.24262			0.00	0	0
Total CLN226 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.36621				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	109.06400	10.00000	109.03500				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	109.06400	10.00000	109.03500				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	99.96104				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 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
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	101.70729				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	101.98848	9.35000	101.96274				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.98848	9.35000	101.96274				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN247 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
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.80417				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				100.00000	0.00000	101.47491				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				100.00000	0.00000	101.89102				0.00	0	0
Total CLN258 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN258									0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.89102			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.89102			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	101.39466			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			9.30000	102.35366	9.30000	102.32838			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN263 On 30/04/2017 Spot Bond				100.00000	0.00000	100.98109			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.40795			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN270 On 20/06/2017 Spot Bond				100.00000	0.00000	101.45326			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.44628			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	101.50865			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	99.80236			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN276 On 25/05/2017 Spot Bond				100.00000	0.00000	101.89914			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65970			0.00	0	0
Total CLN278 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN278									0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	101.88646			0.00	0	3,200,000,000
Total CLN279 SPOT									0.00	0	3,200,000,000
Total For CLN279									0.00	0	3,200,000,000
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	102.25490			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				100.00000	0.00000	101.08213			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				100.00000	0.00000	100.98099			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				100.00000	0.00000	101.10874			0.00	0	0
Total CLN283 SPOT									0.00	0	0
Total For CLN283									0.00	0	0
CLN284 On 10/08/2017 Spot Bond				100.00000	0.00000	100.34505			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				100.00000	0.00000	101.98096			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.36340			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.17287			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	103.18454			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0
CLN293 On 25/11/2020 Spot Bond			10.00000	109.06400	10.00000	109.03500			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.90350			0.00	0	0
Total CLN293 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.16015				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.96235				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.32455				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	100.92781				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.06169				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.04738				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	141.88676				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.45768				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	142.03440				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	141.31589				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	141.70176				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				100.00000	0.00000	138.55906				0.00	0	0
Total CLN310 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	138.98551				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	99.95160				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.80000	93.60688	10.80000	93.57969				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.32000	95.03097	11.32000	95.00253				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.00134				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.32531				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	99.95270				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.39388				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.28753				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	100.30018	8.80500	100.28137				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	101.16580				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	102.33396				0.00	0	0
Total CLN323 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	135.12023				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.23991				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.32247				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.27144				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	101.75935				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	83.27923				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.38641				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.00134				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	122.70491				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	122.78588				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.31312				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.53123				0.00	0	0
Total CLN340 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN340										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	101.00710				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34 On 20/06/2017 Spot Bond				100.00000	0.00000	101.74861				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	101.44359				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	101.11315				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	101.28263				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.00000	0.00000	100.31016				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34 On 10/02/2016 Spot Bond				100.00000	0.00000	100.01997				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	100.97831				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.00000	0.00000	100.29929				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35 On 28/05/2019 Spot Bond				100.00000	0.00000	101.52548				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35 On 30/04/2018 Spot Bond				100.00000	0.00000	100.26542				0.00	0	0
Total CLN358 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.39149				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	101.06306				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.98000	106.06973	9.98000	104.79374				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	101.17855				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	100.15616				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.12000	108.00149	12.12000	106.42332				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	100.16243				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.15000	106.24180	12.15000	106.20719				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	108.64415	10.02000	108.61481				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	100.16243				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.32282				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	103.73851				0.00	0	0
Total CLN371 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.16055				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.18500				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.18514				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.04392				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.50500	103.08038	9.50500	103.05437				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.23835				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.28690				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.57000	101.40684	10.57000	101.37846				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	101.58372	11.00000	101.55416				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.00000	0.00000	100.42995				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	101.32854				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.42274				0.00	0	0
Total CLN383 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			11.91000	102.42392	11.91000	102.39173				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.43333				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.18488				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.35269				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.26417				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.86827				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	101.09156				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	101.10874				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	90.81514				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.17293				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.40113				0.00	0	0
Total CLN395 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.29670				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	101.28397				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	99.95445				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	99.95472				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.46559				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.29991				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	100.27959				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	41.02507	7.01000	41.63111				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	169.46654				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			8.52500	97.40797	8.52500	146.83006				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.14000	36.27189	8.14000	159.61283				0.00	0	0
Total CLN88 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.14000	36.71665	8.14000	159.96597			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	96.91755			0.00	0	0
Total CLNF01 SPOT									0.00	0	0
Total For CLNF01									0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	96.89120			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.74308			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.74308			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	101.25696			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF0 On 20/12/2016 Spot Bond				100.00000	0.00000	101.17646			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	101.19234			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF0 On 10/07/2017 Spot Bond				100.00000	0.00000	100.73021			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	101.18719			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF1 On 24/07/2017 Spot Bond				100.00000	0.00000	100.39388			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	101.08162			0.00	0	0
Total CLNF11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLNF11									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.15637			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.14917			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	101.15631			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.00000	0.00000	100.42636			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.82720			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.64871			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			8.63000	105.93560	8.63000	104.40250		1,463,818,011,000.00	169,619,700	56,539,900	
Total COJ02 SPOT								1,463,818,011,000.00	169,619,700	56,539,900	
Total For COJ02								1,463,818,011,000.00	169,619,700	56,539,900	
COJ04 On 05/06/2018 Spot Bond			8.76500	104.54017	8.76500	104.51553		0.00	0	830,000,000	
Total COJ04 SPOT								0.00	0	830,000,000	
Total For COJ04								0.00	0	830,000,000	
COJ05 On 05/06/2023 Spot Bond			10.14500	116.47740	10.14500	116.44574		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			7.34000	106.51244	7.34000	106.49135		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			9.71500	106.14418	9.71500	106.11682		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			9.76000	106.81033	9.76000	106.78237		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.13000	95.52432	10.13000	95.49853				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			10.87000	96.50301	10.87000	96.47510				0.00	0	1,000,000,000
Total COT02 SPOT										0.00	0	1,000,000,000
Total For COT02										0.00	0	1,000,000,000
COT03 On 05/06/2028 Spot Bond			10.87000	94.40133	10.87000	94.37388				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL000 On 28/02/2017 Spot Bond				100.00000	0.00000	101.60124				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.27790				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	10.59063	100.00000	10.56498				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.57116				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.05753				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	101.56555				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				100.00000	0.00000	101.44455				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				100.00000	0.00000	101.59507				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL027 On 23/10/2015 Spot Bond				100.00000	0.00000	100.37323				0.00	0	0
Total CPL027 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CPL027										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	10.64791	100.00000	10.62212				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	12.87317	100.00000	12.84199				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.48000	100.69353	11.48000	101.44939				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
DEN38L On 10/06/2018 Spot Bond			100.00000	15.16772	100.00000	15.13098				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	6.42075	100.00000	6.40519				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	15.94915	100.00000	15.91052				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.30384				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.14000	98.10898	8.14000	98.08771				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	99.84645				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	101.46736				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	101.35246				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	82.74415	100.00000	82.56189				0.00	0	0
Total DLT02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DLT02U									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.34186			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.74580			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC09 On 05/08/2015 Spot Bond				100.00000	0.00000	101.91794			0.00	0	0
Total DLTC09 SPOT									0.00	0	0
Total For DLTC09									0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	100.16588			0.00	0	0
Total DLTC10 SPOT									0.00	0	0
Total For DLTC10									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.52840			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.61862			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	101.32958			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	0.00000	54.44946			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.07028			0.00	12,000,000,000	6,000,000,000
Total DRD04 SPOT									0.00	12,000,000,000	6,000,000,000
Total For DRD04									0.00	12,000,000,000	6,000,000,000
DV2021 On 18/06/2021 Spot Bond			8.70500	105.11974	8.70500	105.09513			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			7.30000	114.05426	7.30000	114.03179			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			8.56500	105.84320	8.56500	105.81869		1,713,000,000,000.00		200,000,000	1,551,100,000
Total DV22 SPOT								1,713,000,000,000.00		200,000,000	1,551,100,000

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 DV22									1,713,000,000,000.00	200,000,000	1,551,100,000
DV23 On 27/02/2023 Spot Bond			9.33000	105.69696	9.33000	105.67034			6,295,382,046,000.00	674,746,200	3,124,927,800
Total DV23 SPOT									6,295,382,046,000.00	674,746,200	3,124,927,800
Total For DV23									6,295,382,046,000.00	674,746,200	3,124,927,800
DV24 On 18/02/2024 Spot Bond			9.39000	103.98676	9.39000	103.96040			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV29 On 18/02/2029 Spot Bond			9.53000	106.63553	9.53000	106.60811			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	100.91095			0.00	0	0
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0
DVC00 On 29/06/2015 Spot Bond				100.00000	0.00000	100.79985			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVC00 On 15/09/2015 Spot Bond				100.00000	0.00000	101.06345			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC00 On 20/11/2015 Spot Bond				100.00000	0.00000	99.84710			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC00 On 11/06/2015 Spot Bond				100.00000	0.00000	101.12254			0.00	0	0
Total DVC009 SPOT									0.00	0	0
Total For DVC009									0.00	0	0
DVC01 On 15/09/2015 Spot Bond				100.00000	0.00000	101.13908			0.00	0	0
Total DVC010 SPOT									0.00	0	0
Total For DVC010									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	99.97697			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.62104			0.00	0	1,000,000,000
Total DVF17 SPOT									0.00	0	1,000,000,000
Total For DVF17									0.00	0	1,000,000,000
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.47383			0.00	0	0
Total DVF18 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DVF18									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.11000	126.31041	8.11000	126.28267			0.00	0	2,100,000,000
Total E170 SPOT									0.00	0	2,100,000,000
Total For E170									0.00	0	2,100,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	95.01829			0.00	54,000,000,000	18,000,000,000
Total EDC01 SPOT									0.00	54,000,000,000	18,000,000,000
Total For EDC01									0.00	54,000,000,000	18,000,000,000
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			2.06000	104.01244	2.06000	103.98540			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL15 On 29/06/2015 Spot Bond			1.20000	101.34340	1.20000	135.01399			0.00	0	7,550,000,000
Total EL15 SPOT									0.00	0	7,550,000,000
Total For EL15									0.00	0	7,550,000,000
EL28 On 02/05/2028 Spot Bond			1.86000	125.99477	1.88000	125.68351			0.00	0	30,000,000
Total EL28 SPOT									0.00	0	30,000,000
Total For EL28									0.00	0	30,000,000
EL29 On 19/11/2029 Spot Bond			1.86000	113.95556	1.86000	113.92655			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			1.84000	115.25823	1.84000	115.22897			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			1.91000	107.14315	1.91000	107.11578			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			2.04000	104.23303	2.04000	104.20600			0.00	0	0
Total EL36 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL36										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.55500	107.08337	9.55500	107.05576				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.45500	107.37806	9.45500	107.35110				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.92000	101.00108	9.92000	100.97450				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			10.16500	92.72566	10.16500	95.42826				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			10.30500	103.40994	10.30500	102.37630				0.00	0	3,999,999,600
Total EMM05 SPOT										0.00	0	3,999,999,600
Total For EMM05										0.00	0	3,999,999,600
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	99.88510				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	97.76768				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.24646				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.12696				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.12209				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.11584				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				100.00000	0.00000	103.39419				0.00	0	0
Total EPFC13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC13										0.00	0	0
EPFC1 On 27/05/2015 Spot Bond				100.00000	0.00000	101.39973				0.00	0	0
Total EPFC14 SPOT										0.00	0	0
Total For EPFC14										0.00	0	0
EPFC1 On 24/08/2015 Spot Bond				100.00000	0.00000	101.52730				0.00	0	0
Total EPFC15 SPOT										0.00	0	0
Total For EPFC15										0.00	0	0
EPFC1 On 23/02/2016 Spot Bond				100.00000	0.00000	101.56752				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	94.73943	100.00000	94.49958				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			10.91000	104.92326	10.91000	104.89236				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	102.11100				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	99.32152				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	99.58301				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			9.95000	97.58720	9.95000	97.56131				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	97.64898				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	98.86051				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	99.87714			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	99.86901			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	109.06400	10.00000	109.03500			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.87987			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.87495			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.88086			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.87676			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.88865			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.89027			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.70000	101.83741	6.70000	101.81909			0.00	0	200,000,000
Total ES15 SPOT									0.00	0	200,000,000
Total For ES15									0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			7.98500	103.82607	7.98500	103.80385		2,016,794,606,500.00		252,572,900	6,271,670,400
Total ES18 SPOT								2,016,794,606,500.00		252,572,900	6,271,670,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES18									2,016,794,606,500.00	252,572,900	6,271,670,400
ES23 On 25/01/2023 Spot Bond			8.63500	110.52227	8.63500	110.49647			744,578,780,000.00	86,228,000	51,208,169,900
Total ES23 SPOT									744,578,780,000.00	86,228,000	51,208,169,900
Total For ES23									744,578,780,000.00	86,228,000	51,208,169,900
ES26 On 02/04/2026 Spot Bond			8.95500	93.27900	8.95500	93.25667			3,646,854,796,500.00	407,242,300	16,540,153,600
Total ES26 SPOT									3,646,854,796,500.00	407,242,300	16,540,153,600
Total For ES26									3,646,854,796,500.00	407,242,300	16,540,153,600
ES33 On 15/09/2033 Spot Bond			9.56000	83.52228	9.66000	82.76526			21,118,071,548,000.00	2,209,003,300	137,638,006,400
Total ES33 SPOT									21,118,071,548,000.00	2,209,003,300	137,638,006,400
Total For ES33									21,118,071,548,000.00	2,209,003,300	137,638,006,400
ES42 On 25/04/2042 Spot Bond			9.73000	88.74455	9.73000	88.72151			19,657,089,907,000.00	2,020,255,900	43,389,206,800
Total ES42 SPOT									19,657,089,907,000.00	2,020,255,900	43,389,206,800
Total For ES42									19,657,089,907,000.00	2,020,255,900	43,389,206,800
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.85947			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.03504			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.64441			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.52631			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.00087			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	99.81866			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	99.83638			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	101.38736			0.00	0	0
Total FIFC15 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFC15										0.00	0	0
FIFC16 On 12/06/2015 Spot Bond				100.00000	0.00000	101.13348				0.00	0	0
Total FIFC16 SPOT										0.00	0	0
Total For FIFC16										0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				100.00000	0.00000	100.62553				0.00	0	0
Total FIFC17 SPOT										0.00	0	0
Total For FIFC17										0.00	0	0
FIFC18 On 12/08/2015 Spot Bond			100.00000	80.04386	100.00000	100.00000				0.00	0	0
Total FIFC18 SPOT										0.00	0	0
Total For FIFC18										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.55992	100.00000	10.53434				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	10.27766	100.00000	10.25276				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	101.19667				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	100.11322				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	101.33608				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.42896				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			9.47000	100.41603	9.47000	100.39051				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.18394				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.18386				0.00	0	0
Total FRB09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.31526				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.59949				0.00	80,000,000	40,000,000
Total FRB11 SPOT										0.00	80,000,000	40,000,000
Total For FRB11										0.00	80,000,000	40,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.63307				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.66016				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.20500	103.09795	10.20500	103.50071				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.76695				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			10.32000	109.64399	10.32000	109.61368				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	100.95481				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			1.84000	134.50906	1.84000	135.37704				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			1.86000	131.07924	1.86000	283.49847				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			2.04500	108.12149	2.04500	114.90249				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			2.16000	105.22918	2.16000	165.83253				0.00	0	0
Total FRBI28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			1.95000	124.76072	1.95000	228.48343				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			7.16000	104.19508	7.16000	104.17514				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			7.65300	66.40993	7.65300	65.80351				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.41800	42.67854	9.41800	41.77272				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			9.66000	41.34421	9.66000	40.42554				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	101.96971				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	101.40077				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.21391				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.33181				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.47690	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.47690	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30825				0.00	0	0
Total FRC118 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.24704				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.41555				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.28690				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.38311	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.36798				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 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
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.68417				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.63465				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	23.74446	100.09221	23.68689				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.16866				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	110.55893				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.55849				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	102.61954				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.30296				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.31737				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.20379				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.22282				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.59925				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.20145				0.00	0	0
Total FRC161 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC161									0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	62.70671	13.22500	62.68455			0.00	0	0
Total FRC162 SPOT									0.00	0	0
Total For FRC162									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.13301			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.13443			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.67358			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.18577			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.27500	99.83870	3.27500	103.26125			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.23707			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.23707			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	101.79051			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.00134			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.20374			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.16580			0.00	0	0
Total FRC176 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.13870				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.15458				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.33242				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	100.02106				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	100.15301				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.34538				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.52840				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.21142				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.54996				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	101.12587				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.22282				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.22282				0.00	0	0
Total FRC189 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC189										0.00	0	0
FRC19 On 14/03/2016 Spot Bond				100.00000	0.00000	101.14255				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19 On 02/04/2017 Spot Bond				100.00000	0.00000	100.84189				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19 On 02/04/2019 Spot Bond				100.00000	0.00000	100.88746				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19 On 08/04/2016 Spot Bond				100.00000	0.00000	100.92149				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	109.06400	10.00000	109.03500				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19 On 08/04/2016 Spot Bond				100.00000	0.00000	100.68566				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19 On 20/06/2024 Spot Bond				100.00000	0.00000	101.29116				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19 On 09/04/2016 Spot Bond				100.00000	0.00000	100.66810				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19 On 09/04/2016 Spot Bond				100.00000	0.00000	100.90332				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19 On 10/04/2016 Spot Bond				100.00000	0.00000	100.64620				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				100.00000	0.00000	100.64793				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				100.00000	0.00000	100.56002				0.00	0	0
Total FRC200 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.50945				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				100.00000	0.00000	100.56002				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.50742				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	100.13570				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	100.16478	8.75000	100.14123				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				100.00000	0.00000	101.20002				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	10.77400	100.00000	10.74790				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	9.87686	100.00000	9.85293				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				100.00000	0.00000	96.04420				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	11.53872	100.00000	11.51076				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	99.01935				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	21.07595	100.00000	21.02434				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.02647				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	10.19686	100.00000	10.17215				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	20.32128	100.00000	20.27205				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.02643				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	20.29493	100.00000	20.24576				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.02615				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.02061				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.17788				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.16706				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			2.65000	128.90772	2.65000	128.87216				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.01879				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				100.00000	0.00000	100.01853				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.01853				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224 On 20/05/2020 Spot Bond				100.00000	0.00000	101.80435				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 18/06/2015 Spot Bond				100.00000	0.00000	101.02547				0.00	0	0
Total FRC226 SPOT										0.00	0	0
Total For FRC226										0.00	0	0
FRC226 On 10/09/2016 Spot Bond				100.00000	0.00000	101.27128				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC227 On 16/09/2016 Spot Bond				100.00000	0.00000	101.15161				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC228 On 30/03/2017 Spot Bond				100.00000	0.00000	101.10832				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				100.00000	0.00000	100.84953				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC230 On 25/06/2018 Spot Bond				100.00000	0.00000	100.71043				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 20/06/2015 Spot Bond				100.00000	0.00000	101.30723				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC37 On 20/12/2015 Spot Bond				100.00000	0.00000	101.30009				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC40 On 10/09/2017 Spot Bond				100.00000	0.00000	101.46667				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				100.00000	0.00000	100.32201				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			3.18000	117.83682	3.18000	124.80924				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.32307				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.33600				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			3.23000	108.87850	3.23000	124.43357				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			3.21000	106.61700	3.21000	124.58368				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.49000	102.30104	2.49000	128.30548				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.56000	103.14794	2.56000	137.23223				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.36035				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.15632				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.31449				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.52699				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.47246				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.25558				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.25416			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD00/ On 14/03/2016 Spot Bond				100.00000	0.00000	101.10376			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01/ On 22/12/2018 Spot Bond			100.00000	11.68033	100.00000	11.65204			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	39.11523	100.00000	39.02048			0.00	0	0
Total FRD02U SPOT									0.00	0	0
Total For FRD02U									0.00	0	0
FRD04/ On 04/07/2015 Spot Bond			100.00000	89.52129	100.00000	89.30712			0.00	0	0
Total FRD04U SPOT									0.00	0	0
Total For FRD04U									0.00	0	0
FRD09/ On 26/06/2017 Spot Bond			100.00000	22.05601	100.00000	22.00258			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD11/ On 08/11/2016 Spot Bond			100.00000	32.13921	100.00000	32.03887		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total FRD11U SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For FRD11U								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
FRD12/ On 20/03/2018 Spot Bond			100.00000	9.79201	100.00000	9.76829		0.00	0	0	
Total FRD12U SPOT								0.00	0	0	
Total For FRD12U								0.00	0	0	
FRD13/ On 31/12/2019 Spot Bond			100.00000	11.52270	100.00000	11.49449		0.00	0	0	
Total FRD13U SPOT								0.00	0	0	
Total For FRD13U								0.00	0	0	
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.17283		0.00	0	0	
Total FRJ16 SPOT								0.00	0	0	
Total For FRJ16								0.00	0	0	
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.40996		0.00	0	0	
Total FRJ17 SPOT								0.00	0	0	
Total For FRJ17								0.00	0	0	
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.57060		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.11077				0.00	0	1,500,000,000
Total FRJ19 SPOT										0.00	0	1,500,000,000
Total For FRJ19										0.00	0	1,500,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.79258				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	98.94592				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.90241				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			1.77800	86.27754	1.77800	113.54147				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			2.16000	107.60517	2.16000	117.28139				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.42572				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	100.56465	10.38000	100.53634				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	100.56465	10.38000	100.53634				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	102.58496				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			2.30000	105.42221	2.30000	114.42451				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.26000	216.87159	2.26000	218.75837				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.27000	115.06021	2.27000	115.02963				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.29000	215.95761	2.29000	217.84434				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.33903				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			2.13000	114.08208	2.13000	114.05220				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			2.36000	113.25608	2.36000	113.22570				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	100.84240				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS116 On 05/05/2016 Spot Bond				100.00000	0.00000	53.09600				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 06/08/2015 Spot Bond				100.00000	0.00000	100.10929				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			2.46500	111.19396	2.46500	111.16382				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			2.41000	118.72519	2.41000	214.23469				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			2.46000	117.00512	2.46000	212.75237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.06000	100.48864	2.06000	100.46252				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			2.49000	167.26639	2.49000	211.86902				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			2.74000	91.79620	2.74000	105.97414				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 11/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS125 SPOT										0.00	0	0
Total For FRS125										0.00	0	0
FRS125 On 31/03/2028 Spot Bond			2.79000	98.31361	2.79000	154.84639				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.19000	85.23216	3.19000	98.09990				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			2.78000	98.28046	2.78000	155.01409				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/08/2015 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			2.60000	157.64750	2.60000	157.60102				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.45000	184.31567	3.45000	182.10300				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			1.98000	129.98731	1.98000	281.13592				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			1.87000	130.98783	1.87000	283.30068				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.59000	124.60364	2.59000	269.48767				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			2.31000	103.49647	2.31000	131.55814				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.30374				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			1.84000	135.41144	1.84000	131.23766				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.49751				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.76540				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.17349				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			2.14000	115.32591	2.14000	115.29568				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	24.81251	104.97509	24.74973				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	28.89768	101.07593	28.82700				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	21.35643	100.44759	21.30449				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	27.24658	100.76967	27.18012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			1.78000	125.25443	1.78000	125.22290				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			1.99000	100.65028	1.99000	115.45646				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.82037				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			2.02000	100.38662	2.02000	115.15393				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.77296				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			2.07000	129.17557	2.07000	353.97395				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.07762				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.61138				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			7.59000	101.77949	7.59000	101.75889				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX16 SPOT										0.00	0	0
Total For FRX16										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.18500	102.00283	8.18500	101.98059				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			8.41000	106.13217	8.41000	106.10828				0.00	0	2,500,000,000
Total FRX18 SPOT										0.00	0	2,500,000,000
Total For FRX18										0.00	0	2,500,000,000
FRX19 On 15/11/2019 Spot Bond			9.00500	99.93318	9.00500	99.90888				0.00	0	1,165,000,000
Total FRX19 SPOT										0.00	0	1,165,000,000
Total For FRX19										0.00	0	1,165,000,000
FRX20 On 01/10/2020 Spot Bond			9.27500	98.80004	9.27500	98.77557				0.00	0	20,000,000
Total FRX20 SPOT										0.00	0	20,000,000
Total For FRX20										0.00	0	20,000,000
FRX23 On 28/02/2023 Spot Bond			9.91000	89.99102	9.91000	89.96737				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			9.96000	109.33594	9.96000	109.30674				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			10.29000	95.49806	10.29000	95.81504				0.00	0	510,000,000
Total FRX26 SPOT										0.00	0	510,000,000
Total For FRX26										0.00	0	510,000,000
FRX30 On 31/01/2030 Spot Bond			10.62000	95.75325	10.62000	96.28293				0.00	0	3,000,000,000
Total FRX30 SPOT										0.00	0	3,000,000,000
Total For FRX30										0.00	0	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.74000	92.76574	10.74000	92.73893				0.00	0	10,000,000
Total FRX31 SPOT										0.00	0	10,000,000
Total For FRX31										0.00	0	10,000,000
FRX45 On 14/04/2045 Spot Bond			10.16500	80.41849	10.16500	80.39670				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.03398				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.04839				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.08435			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.14192			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.18508			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.37193			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	101.51208			0.00	0	0
Total FS2A2 SPOT									0.00	0	0
Total For FS2A2									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.57842			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.44174			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.63821			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.70463			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.75997			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	102.00343			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	62.88656	100.00000	62.72909			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3A1U SPOT										0.00	0	0
Total For FS3A1U										0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	10.55061	100.00000	10.52419				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	1.77010	100.00000	1.76567				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	0.29697	100.00000	0.29623				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
FS4A1L On 20/03/2018 Spot Bond			100.00000	9.79201	100.00000	9.76829				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.64283	100.00000	1.63885				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.27562	100.00000	0.27495				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.70522				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.36500	101.01947	9.36500	100.99422				0.00	0	90,000,000
Total GFC04 SPOT										0.00	0	90,000,000
Total For GFC04										0.00	0	90,000,000
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.49897				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.51600				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.52282				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.56708				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	100.62154				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.65556				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT32 On 11/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GPT32 SPOT										0.00	0	0
Total For GPT32										0.00	0	0
GPT33 On 11/08/2015 Spot Bond			100.00000	80.21978	100.00000	80.04386		100,000,000,000,000.00		1,000,000,000	1,000,000,000	1,000,000,000
Total GPT33 SPOT								10,000,000,000,000.00		1,000,000,000	1,000,000,000	1,000,000,000
Total For GPT33								10,000,000,000,000.00		1,000,000,000	1,000,000,000	1,000,000,000
GRB01 On 08/12/2019 Spot Bond			100.00000	10.40471	100.00000	10.37950				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	18.05528	100.00000	18.01154				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	12.81343	100.00000	12.78239				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.27829				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.28907				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.30244				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.32098				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.46194				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.56499				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.96046				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.30041				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	99.81370				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.02329				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				100.00000	0.00000	100.87470				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.43964				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.22431				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	10.92229	100.00000	10.89495				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.53568				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.25891				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.16711				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.16902				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC20 On 24/06/2015 Spot Bond				100.00000	0.00000	100.86831				0.00	0	0
Total HILC20 SPOT										0.00	0	0
Total For HILC20										0.00	0	0
HILC21 On 07/08/2015 Spot Bond				100.00000	0.00000	100.08873				0.00	0	0
Total HILC21 SPOT										0.00	0	0
Total For HILC21										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.47198				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.38188	100.81887	7.38188	92.24122				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.49276				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			8.38217	100.72274	8.38217	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.51947				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			8.83248	100.75151	8.83248	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.55207				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.54789				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.65602			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.03776			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.06400	10.00000	109.03500			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			9.24500	103.32320	9.24500	103.29740			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	99.81518			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	99.82711			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			8.35500	108.52669	8.35500	108.50216		343,390,500,000.00	41,100,000	1,580,000,000	
Total HWAY20 SPOT								343,390,500,000.00	41,100,000	1,580,000,000	
Total For HWAY20								343,390,500,000.00	41,100,000	1,580,000,000	
HWAY2 On 07/12/2023 Spot Bond			1.73000	132.27467	1.73000	286.08495		74,390,000,000.00	43,000,000	1,800,000,000	
Total HWAY23 SPOT								74,390,000,000.00	43,000,000	1,800,000,000	
Total For HWAY23								74,390,000,000.00	43,000,000	1,800,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.73000	135.48562	1.73000	293.02961		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			9.63000	99.28095	9.63000	99.25516		119,412,000,000.00	12,400,000	2,243,600,000	
Total HWAY34 SPOT								119,412,000,000.00	12,400,000	2,243,600,000	
Total For HWAY34								119,412,000,000.00	12,400,000	2,243,600,000	
HWAY3 On 31/07/2035 Spot Bond			9.67000	98.87975	9.67000	98.85396		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	
HWF02 On 30/09/2016 Spot Bond			100.00000	36.45845	100.00000	36.37013		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	87.75599	100.00000	87.54804			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	40.14203	100.00000	40.04371			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	25.75833	100.00000	25.69383			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	109.06400	10.00000	109.03500			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			1.31000	122.58808	1.38000	121.80550		33,709,710,847,000.00	25,732,603,700	83,721,365,600	
Total I2025 SPOT								13,709,710,847,000.00	25,732,603,700	83,721,365,600	
Total For I2025								13,709,710,847,000.00	25,732,603,700	83,721,365,600	
I2038 On 31/01/2038 Spot Bond			1.56000	130.56171	1.54000	131.00086		43,698,822,024,000.00	28,012,065,400	89,573,020,800	
Total I2038 SPOT								13,698,822,024,000.00	28,012,065,400	89,573,020,800	
Total For I2038								13,698,822,024,000.00	28,012,065,400	89,573,020,800	
I2046 On 31/03/2046 Spot Bond			1.59000	132.40229	1.59000	132.36964		14,327,536,587,000.00	9,011,029,300	96,201,513,600	
Total I2046 SPOT								14,327,536,587,000.00	9,011,029,300	96,201,513,600	
Total For I2046								14,327,536,587,000.00	9,011,029,300	96,201,513,600	
I2050 On 31/12/2050 Spot Bond			1.65000	141.85843	1.59000	143.94466		5,921,658,435,000.00	3,588,883,900	42,787,262,360	
Total I2050 SPOT								5,921,658,435,000.00	3,588,883,900	42,787,262,360	
Total For I2050								5,921,658,435,000.00	3,588,883,900	42,787,262,360	
IBL14 On 28/06/2015 Spot Bond			100.00000		0.00000	101.07495		0.00	180,000,000	140,000,000	
Total IBL14 SPOT								0.00	180,000,000	140,000,000	
Total For IBL14								0.00	180,000,000	140,000,000	
IBL21 On 15/03/2016 Spot Bond			8.05000	102.66725	8.05000	102.64524		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	
IBL22 On 15/03/2018 Spot Bond			8.11500	106.25179	8.11500	106.22882		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			7.87000	102.37305	7.87000	102.35124		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.16587			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.33000	101.43804	1.33000	130.81308			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			1.91000	106.04594	1.91000	134.80034			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.44865			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.23500	102.30455	8.23500	102.28199			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.19659			0.00	180,000,000	90,000,000
Total IBL40 SPOT									0.00	180,000,000	90,000,000
Total For IBL40									0.00	180,000,000	90,000,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.96390			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.01510			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.06400	10.00000	109.03500			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			8.80000	100.70080	8.80000	100.67698			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.23500	94.94521	9.23500	94.92152		10,158,500,000.00	1,100,000	2,341,100,000	
Total IBL46 SPOT								10,158,500,000.00	1,100,000	2,341,100,000	
Total For IBL46								10,158,500,000.00	1,100,000	2,341,100,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.10224			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL48 SPOT										0.00	0	0
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.90500	96.88585	8.90500	96.86279				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			9.28500	101.73600	9.28500	101.71050				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.14760				0.00	0	10,000,000,000
Total IBL52 SPOT										0.00	0	10,000,000,000
Total For IBL52										0.00	0	10,000,000,000
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.26225				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.81000	101.38678	7.81000	101.36532				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			8.58000	100.96648	8.58000	100.94305				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.26520				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	99.98214				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.88500	103.09574	7.88500	103.07372				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			8.54000	104.25779	8.54000	104.23371				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			9.61000	106.14172	9.61000	106.11419				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.83824				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.35381				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.15743				0.00	0	1,000,000,000
Total IBL63 SPOT										0.00	0	1,000,000,000
Total For IBL63										0.00	0	1,000,000,000
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.26391				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.26911				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.25486				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			2.64000	128.74178	2.64000	128.95025				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	0.00901	100.00000	0.00899				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.45882				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.40666				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			8.85500	98.28271	8.85500	98.25944				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.56014				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.61264				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.87000	102.53047	9.87000	102.50318				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.40124	5.00000	101.38741				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	100.32437	5.00000	100.31083				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	100.64782	4.00000	100.63700				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	100.28174	4.00000	100.27089				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	43.62492	100.00000	43.51808				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	43.45309	100.00000	43.34667				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	43.45309	100.00000	43.34667				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	104.18064	9.20000	104.15504				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	99.86693				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	8.43585	100.00000	8.41542				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	99.86553				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	16.65150	100.00000	16.60980				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	89.52129	100.00000	89.30712				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	14.02746	100.00000	13.99310				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	19.69081	100.00000	19.64310				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	1.48947	100.00000	1.48662				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.25700	100.00000	9.23433				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	10.50683	100.00000	10.48053				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	10.18547	100.00000	10.16052				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	29.86083	100.00000	29.78771				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	86.49289	100.00000	86.28842				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	79.86871	100.00000	79.69432				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	78.83369	100.00000	78.66379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN295U SPOT										0.00	0	0
Total For IN295U										0.00	0	0
IN299U On 30/06/2015 Spot Bond			100.00000	88.81020	100.00000	88.18914				0.00	0	0
Total IN299U SPOT										0.00	0	0
Total For IN299U										0.00	0	0
IN300U On 30/06/2015 Spot Bond			100.00000	88.85386	100.00000	88.23250				0.00	0	0
Total IN300U SPOT										0.00	0	0
Total For IN300U										0.00	0	0
IN521U On 19/05/2015 Spot Bond			100.00000	98.38275	100.00000	98.11828				0.00	0	0
Total IN521U SPOT										0.00	0	0
Total For IN521U										0.00	0	0
IN528U On 07/07/2015 Spot Bond			100.00000	86.90476	100.00000	86.69834				0.00	0	0
Total IN528U SPOT										0.00	0	0
Total For IN528U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	81.62274	100.00000	81.38478				0.00	0	0
Total IN534U SPOT										0.00	0	0
Total For IN534U										0.00	0	0
INA520 On 12/05/2015 Spot Bond			6.30000	99.98274	6.30000	99.91377				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			6.40000	99.77257	6.40000	99.66796				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			6.40000	99.63313	6.40000	99.52881				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			6.40000	99.52881	6.40000	99.42470				0.00	0	0
Total INA524 SPOT										0.00	0	0
Total For INA524										0.00	0	0
INA529 On 14/07/2015 Spot Bond			6.55000	98.89964	6.55000	98.79444				0.00	0	0
Total INA529 SPOT										0.00	0	0
Total For INA529										0.00	0	0
INA530 On 21/07/2015 Spot Bond			6.55000	98.77693	6.55000	98.67198				0.00	0	0
Total INA530 SPOT										0.00	0	0
Total For INA530										0.00	0	0
INA531 On 28/07/2015 Spot Bond			6.55000	98.65451	6.55000	98.54983				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA531 SPOT										0.00	0	0
Total For INA531										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.08279				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			10.88844	102.12792	10.88844	101.96451				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			10.88844	101.36109	10.88844	101.31459				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.19997				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.17732				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	100.70153	6.50000	100.68393				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.27267				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	93.36118				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.15591				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.55469				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	109.06400	10.00000	109.03500				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.15355				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	103.25728				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	99.72169				0.00	0	0
Total ING274 SPOT										0.00	0	0
Total For ING274										0.00	0	0
ING292 On 15/07/2015 Spot Bond				100.00000	0.00000	100.48901				0.00	0	0
Total ING292 SPOT										0.00	0	0
Total For ING292										0.00	0	0
ING297 On 10/09/2015 Spot Bond				100.00000	0.00000	97.78714				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	0.00000	97.64579				0.00	0	0
Total ING298 SPOT										0.00	0	0
Total For ING298										0.00	0	0
ING301 On 12/10/2015 Spot Bond			100.00000	70.59961	100.00000	70.46332				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.99911				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP274U On 14/07/2015 Spot Bond			100.00000	85.48009	100.00000	85.28037				0.00	0	0
Total IP274U SPOT										0.00	0	0
Total For IP274U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.06400	10.00000	109.03500				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.61469				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.62253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF03 SPOT										0.00	0	0
Total For IPF03										0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.56000	101.12512	8.56000	101.10196				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.85167				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.87172				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.88512				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.55749				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.58532				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.56852				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPFC06 On 15/07/2015 Spot Bond				100.00000	0.00000	100.47993				0.00	0	0
Total IPFC06 SPOT										0.00	0	0
Total For IPFC06										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.60500	98.76753	9.60500	98.74194				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.28906				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			8.80500	103.25209	8.80500	103.22791				0.00	0	1,350,000,000
Total IPL6 SPOT										0.00	0	1,350,000,000
Total For IPL6										0.00	0	1,350,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.73751				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.69535				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.10533				0.00	0	151,200,000
Total IPL9 SPOT										0.00	0	151,200,000
Total For IPL9										0.00	0	151,200,000
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	101.22076				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			8.23000	104.33152	8.23000	104.30821				0.00	0	0
Total IV014 SPOT										0.00	0	0
Total For IV014										0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.65289				0.00	10,460,000,000	5,230,000,000
Total IV015 SPOT										0.00	10,460,000,000	5,230,000,000
Total For IV015										0.00	10,460,000,000	5,230,000,000
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.63440				0.00	0	0
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.19000	98.13029	3.19000	127.16418				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			3.34000	145.98024	3.34000	150.04184				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.95012				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.68935				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.53944				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.44554				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.08524			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			3.38000	101.47488	3.38000	108.49986			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			3.38000	101.39029	3.38000	108.49986			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.54493			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.95321			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			10.34000	108.95669	10.34000	108.92685			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	102.23594			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			3.44000	144.42488	3.44000	144.38206			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV520U On 14/05/2015 Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0
Total IV520U SPOT									0.00	0	0
Total For IV520U									0.00	0	0
IV531U On 30/07/2015 Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0
Total IV531U SPOT									0.00	0	0
Total For IV531U									0.00	0	0
IV533U On 13/08/2015 Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0
Total IV533U SPOT									0.00	0	0
Total For IV533U									0.00	0	0
IVA520 On 14/05/2015 Spot Bond			6.30000	99.98274	6.30000	99.86211			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA520 SPOT										0.00	0	0
Total For IVA520										0.00	0	0
IVA521 On 21/05/2015 Spot Bond			6.40000	99.85992	6.40000	99.61573				0.00	0	0
Total IVA521 SPOT										0.00	0	0
Total For IVA521										0.00	0	0
IVA522 On 28/05/2015 Spot Bond			6.40000	99.73768	6.40000	99.49408				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			6.40000		6.40000	99.37273				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			6.40000	99.49408	6.40000	99.25167				0.00	0	0
Total IVA524 SPOT										0.00	0	0
Total For IVA524										0.00	0	0
IVA528 On 09/07/2015 Spot Bond			6.55000	98.98748	6.55000	98.74192				0.00	0	0
Total IVA528 SPOT										0.00	0	0
Total For IVA528										0.00	0	0
IVA529 On 16/07/2015 Spot Bond			6.55000	98.86455	6.55000	98.61960				0.00	0	0
Total IVA529 SPOT										0.00	0	0
Total For IVA529										0.00	0	0
IVA530 On 23/07/2015 Spot Bond			6.55000	98.74192	6.55000	98.49757				0.00	0	0
Total IVA530 SPOT										0.00	0	0
Total For IVA530										0.00	0	0
IVA531 On 30/07/2015 Spot Bond			6.55000	98.61960	6.55000	98.51499				0.00	0	0
Total IVA531 SPOT										0.00	0	0
Total For IVA531										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.47471				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	109.06400	10.00000	109.03500				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.48993				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.70437				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	99.85533				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.73895				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.47869				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.61478				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.61871				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.62655				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.59125				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.46901				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.27618				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.14883				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	99.94328				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.43824				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.42390				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.76318				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.37080				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.06813				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.91608				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.93938				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.93937				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			9.14000	103.49007	9.14000	103.46453				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	15.14039	100.00000	15.10651				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	10.50830	100.00000	10.48256				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.49268				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.27500	103.13757	9.27500	103.11175				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.28125				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	99.96231				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	101.11921				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	104.01753				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.35617				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.37550				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			7.03000	100.50722	7.03000	100.48847				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.13255				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	99.81381				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.53359				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.17677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	100.01865				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.02017				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	101.42883				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.05189				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.00000	0.00000	100.26741				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.30848				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.26385				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.40227				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	62.72909	100.00000	62.57201				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.94015				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.29976				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.34708				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP002 On 06/06/2019 Spot Bond				100.00000	0.00000	101.48827				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	82.35294	100.00000	82.16704				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	101.67137				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.20689				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.52000	138.25858	8.52000	138.22725				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.99274				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.10908				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.48643				0.00	3,000,000,000	1,500,000,000
Total LBK06 SPOT										0.00	3,000,000,000	1,500,000,000
Total For LBK06										0.00	3,000,000,000	1,500,000,000
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.05906				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.63133				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.23500	102.21210	10.23500	102.18393				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	102.03729	9.71000	102.01057				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.25496				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			8.83500	99.53017	8.83500	99.50641				0.00	0	3,260,000,000
Total LGL02 SPOT										0.00	0	3,260,000,000
Total For LGL02										0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			8.96500	97.51112	8.96500	97.48776				0.00	0	700,000,000
Total LGL03 SPOT										0.00	0	700,000,000
Total For LGL03										0.00	0	700,000,000
LGL04 On 14/08/2020 Spot Bond			9.90500	99.22363	9.90500	99.19713				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.44536				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.82918				0.00	0	0
Total LHL01 SPOT										0.00	0	0
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			8.05000	105.90948	8.05000	105.88651				0.00	0	1,040,000,000
Total LHL02 SPOT										0.00	0	1,040,000,000
Total For LHL02										0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.99177				0.00	0	0
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	102.26584				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.84003				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.81914				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.80604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	99.98078				0.00	0	0
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	101.08657				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ06 On 11/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ067 SPOT										0.00	0	0
Total For MAQ067										0.00	0	0
MAQ06 On 09/06/2015 Spot Bond				100.00000	0.00000	99.51253				0.00	0	0
Total MAQ068 SPOT										0.00	0	0
Total For MAQ068										0.00	0	0
MAQ06 On 09/07/2015 Spot Bond				100.00000	0.00000	98.99006				0.00	0	0
Total MAQ069 SPOT										0.00	0	0
Total For MAQ069										0.00	0	0
MAQ07 On 30/07/2015 Spot Bond				100.00000	0.00000	98.63798				0.00	0	0
Total MAQ070 SPOT										0.00	0	0
Total For MAQ070										0.00	0	0
MAQ07 On 11/08/2015 Spot Bond			100.00000	80.21978	100.00000	80.04386		550,000,000,000,000.00		35,500,000,000	21,500,000,000	
Total MAQ071 SPOT								50,000,000,000,000.00		35,500,000,000	21,500,000,000	
Total For MAQ071								50,000,000,000,000.00		35,500,000,000	21,500,000,000	
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.24766				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.25701				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.11630				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.92362				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.60481				0.00	50,000,000	50,000,000

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 MBF030 SPOT										0.00	50,000,000	50,000,000
Total For MBF030										0.00	50,000,000	50,000,000
MBF03:On 28/03/2016 Spot Bond				100.00000	0.00000	100.91204				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03:On 10/12/2016 Spot Bond				100.00000	0.00000	101.40232				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03:On 11/11/2016 Spot Bond				100.00000	0.00000	100.01046				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03:On 17/04/2017 Spot Bond				100.00000	0.00000	100.57858				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04:On 06/08/2015 Spot Bond				100.00000	0.00000	100.11083				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04:On 07/08/2016 Spot Bond				100.00000	0.00000	100.01207				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04:On 07/08/2017 Spot Bond				100.00000	0.00000	100.01428				0.00	3,000,000,000	1,500,000,000
Total MBF042 SPOT										0.00	3,000,000,000	1,500,000,000
Total For MBF042										0.00	3,000,000,000	1,500,000,000
MBF04:On 08/12/2015 Spot Bond				100.00000	0.00000	101.22190				0.00	0	0
Total MBF043 SPOT										0.00	0	0
Total For MBF043										0.00	0	0
MBF04:On 11/04/2016 Spot Bond				100.00000	0.00000	100.55275				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04:On 13/04/2018 Spot Bond				100.00000	0.00000	100.59901				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	58.08248	100.00000	57.94178				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	21.23861	100.00000	21.18659				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	20.57015	100.00000	20.51978				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	20.65179	100.00000	20.60120				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	19.85563	100.00000	19.80754				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	25.95281	100.00000	25.88782				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.26385				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.80000	101.42048	8.80000	101.39662				0.00	0	540,000,000
Total MBSA01 SPOT										0.00	0	540,000,000
Total For MBSA01										0.00	0	540,000,000
MBSA0 On 15/04/2019 Spot Bond			8.82000	100.94570	8.82000	100.92191				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				100.00000	0.00000	102.92178				0.00	0	0
Total MBSA03 SPOT										0.00	0	0
Total For MBSA03										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	100.70927				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.69221				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.81111				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.05000	101.57786	8.05000	101.55596				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.79000	104.96638	8.79000	104.94143				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			9.53000	105.83918	9.53000	105.81196				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.04116				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.07716				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.58500	103.73097	9.58500	103.81432				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			7.20000	101.74131	7.20000	101.72172				0.00	0	2,470,000,000
Total MGL01 SPOT										0.00	0	2,470,000,000
Total For MGL01										0.00	0	2,470,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.58131				0.00	0	0
Total MIIL01 SPOT										0.00	0	0
Total For MIIL01										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.97500	103.60082	8.97500	103.57584				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.16971				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			9.40500	105.96179	9.40500	104.42486				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.64307				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	24.49320	100.00000	24.43387				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.54627				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			8.67500	103.46498	8.67500	103.44084				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			7.15000	103.44392	7.15000	103.42390				0.00	0	0
Total MTN03 SPOT										0.00	0	0
Total For MTN03										0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.66500	106.17466	8.66500	106.14978				0.00	0	1,040,000,000
Total MTN04 SPOT										0.00	0	1,040,000,000
Total For MTN04										0.00	0	1,040,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.57918	100.89771	6.56257				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.66494	100.61875	6.64816				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	95.76534				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				100.00000	0.00000	99.95905				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				100.00000	0.00000	99.95527				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	1.15003	100.00000	1.14715				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68U On 14/08/2020 Spot Bond			100.00000	1.15003	100.00000	1.14715				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			8.97500	96.01749	8.97500	95.99421				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.57500	101.29575	7.57500	101.27495				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.10500	103.29149	9.10500	103.26608				0.00	0	784,000,000
Total NBK11A SPOT										0.00	0	784,000,000
Total For NBK11A										0.00	0	784,000,000
NBK12A On 19/03/2021 Spot Bond			8.85500	103.73831	8.85500	103.71389				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.31000	103.92620	9.31000	103.90051				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13B On 21/02/2017 Spot Bond				100.00000	0.00000	102.50115				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14A On 26/06/2021 Spot Bond			9.21500	103.85395	9.21500	103.84777				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.52183				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15I On 11/02/2022 Spot Bond			9.45500	98.92142	9.45500	98.88342				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.62225				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16I On 12/02/2025 Spot Bond			10.12000	98.16437	10.12000	98.13761				0.00	0	3,500,000,000
Total NBK16A SPOT										0.00	0	3,500,000,000
Total For NBK16A										0.00	0	3,500,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.44193				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17I On 22/04/2026 Spot Bond			10.30000	98.29246	10.30000	98.26549				0.00	0	500,000,000
Total NBK17A SPOT										0.00	0	500,000,000
Total For NBK17A										0.00	0	500,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.50850				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.89066				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.67828				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.96462				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.01948				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	99.99980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	99.99977			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.02061			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	99.99954			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.45281			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.03000	102.80005	7.03000	102.78072			0.00	0	740,000,000
Total NBK2A SPOT									0.00	0	740,000,000
Total For NBK2A									0.00	0	740,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.76262			0.00	1,500,000,000	500,000,000
Total NBK2B SPOT									0.00	1,500,000,000	500,000,000
Total For NBK2B									0.00	1,500,000,000	500,000,000
NBK3A On 09/09/2019 Spot Bond			8.82000	111.05864	8.82000	111.03259		4,410,000,000.00		500,000	3,560,500,000
Total NBK3A SPOT								4,410,000,000.00		500,000	3,560,500,000
Total For NBK3A								4,410,000,000.00		500,000	3,560,500,000
NBK4 On 28/10/2024 Spot Bond			10.69500	38.24168	10.69500	38.23104		0.00		0	0
Total NBK4 SPOT								0.00		0	0
Total For NBK4								0.00		0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.50144			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			7.66000	102.67112	7.66000	102.65015			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				100.00000	0.00000	101.01695			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	101.55617			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	96.26726				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.47839				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.30213				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.28138				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	92.71987				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	100.74924				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	99.93858				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.12393				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	101.06635				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.37257				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.03105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.01304				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.01234				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.24138				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.16580				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			9.86500	107.41712	9.86500	106.13295				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.15867				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			9.90000	106.17975	9.90000	105.03129				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.16580				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.04878				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.04912				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.17721				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.19147				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.46923				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.70392				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.14000	102.71814	7.14000	102.69855				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.34375				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.42989				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			10.00000	105.23685	10.00000	103.80063				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	102.27820				0.00	3,900,000,000	1,300,000,000
Total NED16 SPOT										0.00	3,900,000,000	1,300,000,000
Total For NED16										0.00	3,900,000,000	1,300,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.63575				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.61973				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.63976				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	116.17316	9.44500	116.14355				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.97766				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	109.06400	10.00000	109.03500				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			1.88000	170.78736	1.88000	170.74387				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			2.24000	99.13017	2.24000	143.12322				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	183.74311	3.45000	183.68612				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			2.63000	108.97728	2.63000	108.94418				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			2.93000	151.75917	2.93000	142.32472				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			2.84000	153.91658	2.84000	153.87243				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.63500	105.73645	8.63500	105.71177				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.26500	107.00068	9.26500	106.97315				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	101.57908				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.51379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.49380				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.54715				0.00	800,000,000	400,000,000
Total NQ1A17 SPOT										0.00	800,000,000	400,000,000
Total For NQ1A17										0.00	800,000,000	400,000,000
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.51517				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.46500	107.02332	9.46500	108.31302				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.54720				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.57914				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.55781				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			9.66500	107.04610	9.66500	107.01739				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.62185				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.60046				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.61112				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.00528				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.87534				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.64310				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			8.59000	116.50445	8.59000	116.47753				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			9.30500	116.02164	9.30500	115.99297				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			1.77500	178.02068	1.77500	177.97586				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			10.12000	121.02890	10.12000	120.99608				0.00	0	3,020,000,000
Total NRA028 SPOT										0.00	0	3,020,000,000
Total For NRA028										0.00	0	3,020,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.56477				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	100.43095				0.00	0	0
Total NTC15 SPOT										0.00	0	0
Total For NTC15										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.09123				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.33391				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.55068				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.79315				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	102.14798				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT131 On 28/05/2020 Spot Bond			100.00000	19.15085	100.00000	19.10289				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	85.91670	100.00000	85.71736				0.00	0	0
Total OCT1A1 SPOT										0.00	0	0
Total For OCT1A1										0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.04000	101.20029	7.04000	101.18139				0.00	0	1,797,750,000
Total OML01 SPOT										0.00	0	1,797,750,000
Total For OML01										0.00	0	1,797,750,000
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.65539				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			9.78500	101.02272	9.78500	102.32900				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	0.00000	101.25151				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			9.93500	100.35028	9.93500	100.74656				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.49000	100.37673	10.49000	100.67071				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.12000	100.41999	11.12000	100.60395				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	33.81767	100.00000	33.73575				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	99.02000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	99.96424				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	109.06400	10.00000	109.03500				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM16 On 02/09/2015 Spot Bond				100.00000	0.00000	101.40541				0.00	0	0
Total PMM16 SPOT										0.00	0	0
Total For PMM16										0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	101.34738				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PMM18 On 04/11/2015 Spot Bond				100.00000	0.00000	100.15135				0.00	0	0
Total PMM18 SPOT										0.00	0	0
Total For PMM18										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.99545				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.02360				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	100.43597				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			9.50500	104.02718	9.50500	105.19483				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.27919				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.28671				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.29009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.29761				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.32988				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.33738				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.27195				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			7.94000	43.78324	7.94000	43.77388				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			6.05000	104.58312	6.05000	104.56615			960,417,333,535,000.00	158,746,666,700	305,313,666,700	
Total R158 SPOT									960,417,333,535,000.00	158,746,666,700	305,313,666,700	
Total For R158									960,417,333,535,000.00	158,746,666,700	305,313,666,700	
R158P On 15/09/2015 Spot Bond			6.45000	97.83883	6.45000	97.82192			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			6.55000	110.91790	6.55000	110.89848			498,141,039,175,000.00	381,395,578,500	301,068,986,300	
Total R159 SPOT									498,141,039,175,000.00	381,395,578,500	301,068,986,300	
Total For R159									498,141,039,175,000.00	381,395,578,500	301,068,986,300	
R159P On 15/09/2016 Spot Bond			6.38000	91.93060	6.38000	91.91491			0.00	0	0	
Total R159P SPOT									0.00	0	0	
Total For R159P									0.00	0	0	
R186 On 21/12/2026 Spot Bond			8.01000	122.70076	8.12000	121.75545			744,813,329,256,000.00	2,340,176,445,600	1,033,964,689,500	
Total R186 SPOT									744,813,329,256,000.00	2,340,176,445,600	1,033,964,689,500	
Total For R186									744,813,329,256,000.00	2,340,176,445,600	1,033,964,689,500	
R187P On 21/12/2026 Spot Bond			7.86000	40.86687	7.86000	40.85821			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			7.78000	38.20365	7.78000	38.19564			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.39000	293.05590	1.37000	293.39726			14,143,014,951,000.00	10,174,830,900	31,299,914,400
Total R197 SPOT									14,143,014,951,000.00	10,174,830,900	31,299,914,400
Total For R197									14,143,014,951,000.00	10,174,830,900	31,299,914,400
R202 On 07/12/2033 Spot Bond			1.48000	244.31156	1.46000	244.95177			190,116,452,648,000.00	128,457,062,600	219,391,789,400
Total R202 SPOT									190,116,452,648,000.00	128,457,062,600	219,391,789,400
Total For R202									190,116,452,648,000.00	128,457,062,600	219,391,789,400
R2023 On 28/02/2023 Spot Bond			7.79000	101.31010	7.91000	100.60098			184,910,720,152,000.00	408,846,048,800	265,378,046,500
Total R2023 SPOT									184,910,720,152,000.00	408,846,048,800	265,378,046,500
Total For R2023									184,910,720,152,000.00	408,846,048,800	265,378,046,500
R203 On 15/09/2017 Spot Bond			6.96500	104.03811	7.11500	103.69446			399,365,728,331,000.00	631,639,013,400	1,380,328,311,400
Total R203 SPOT									399,365,728,331,000.00	631,639,013,400	1,380,328,311,400
Total For R203									399,365,728,331,000.00	631,639,013,400	1,380,328,311,400
R2030 On 31/01/2030 Spot Bond			8.54000	97.75704	8.54000	97.73446			511,123,033,692,000.00	294,042,509,800	736,287,680,400
Total R2030 SPOT									511,123,033,692,000.00	294,042,509,800	736,287,680,400
Total For R2030									511,123,033,692,000.00	294,042,509,800	736,287,680,400
R2032 On 31/03/2032 Spot Bond			8.63500	97.56501	8.63500	97.54248			551,474,593,460,000.00	179,672,796,000	419,966,348,200
Total R2032 SPOT									551,474,593,460,000.00	179,672,796,000	419,966,348,200
Total For R2032									551,474,593,460,000.00	179,672,796,000	419,966,348,200
R2037 On 31/01/2037 Spot Bond			8.73500	100.10248	8.73500	100.07884			289,322,242,388,500.00	147,604,149,100	605,175,535,500
Total R2037 SPOT									289,322,242,388,500.00	147,604,149,100	605,175,535,500
Total For R2037									289,322,242,388,500.00	147,604,149,100	605,175,535,500
R204 On 21/12/2018 Spot Bond			7.22500	105.55373	7.37000	105.07384			125,543,732,832,500.00	155,784,599,700	515,684,079,400
Total R204 SPOT									125,543,732,832,500.00	155,784,599,700	515,684,079,400
Total For R204									125,543,732,832,500.00	155,784,599,700	515,684,079,400
R2044 On 31/01/2044 Spot Bond			8.79000	102.02572	8.79000	102.00147			509,399,345,972,000.00	171,717,786,800	272,766,208,800
Total R2044 SPOT									509,399,345,972,000.00	171,717,786,800	272,766,208,800
Total For R2044									509,399,345,972,000.00	171,717,786,800	272,766,208,800
R2048 On 28/02/2048 Spot Bond			8.77000	101.52258	8.77000	101.49890			812,643,511,925,000.00	434,737,002,500	584,485,034,900
Total R2048 SPOT									812,643,511,925,000.00	434,737,002,500	584,485,034,900
Total For R2048									812,643,511,925,000.00	434,737,002,500	584,485,034,900
R207 On 15/01/2020 Spot Bond			7.46000	101.53213	7.58500	101.02919			724,534,700,440,000.00	97,122,614,000	358,584,192,900
Total R207 SPOT									724,534,700,440,000.00	97,122,614,000	358,584,192,900
Total For R207									724,534,700,440,000.00	97,122,614,000	358,584,192,900
R208 On 31/03/2021 Spot Bond			7.58000	96.90061	7.70500	96.31199			286,060,727,288,000.00	169,665,003,600	1,178,681,886,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 SPOT									16,060,727,288,000.00	169,665,003,600	178,681,886,700
Total For R208									16,060,727,288,000.00	169,665,003,600	178,681,886,700
R209 On 31/03/2036 Spot Bond			8.58000	78.26490	8.68000	77.45677			673,295,566,940,000.00	544,673,143,000	739,705,211,400
Total R209 SPOT									3,295,566,940,000.00	544,673,143,000	739,705,211,400
Total For R209									3,295,566,940,000.00	544,673,143,000	739,705,211,400
R210 On 31/03/2028 Spot Bond			1.42000	179.94112	1.44000	179.49996			5,731,724,068,000.00	4,036,425,400	40,651,935,900
Total R210 SPOT									5,731,724,068,000.00	4,036,425,400	40,651,935,900
Total For R210									5,731,724,068,000.00	4,036,425,400	40,651,935,900
R211 On 31/01/2017 Spot Bond			0.63000	132.38665	0.63000	132.35743			3,731,761,845,000.00	5,923,431,500	35,353,768,300
Total R211 SPOT									3,731,761,845,000.00	5,923,431,500	35,353,768,300
Total For R211									3,731,761,845,000.00	5,923,431,500	35,353,768,300
R212 On 31/01/2022 Spot Bond			1.34000	139.61270	1.34000	139.57918			11,907,746,922,000.00	8,886,378,300	156,973,069,900
Total R212 SPOT									11,907,746,922,000.00	8,886,378,300	156,973,069,900
Total For R212									11,907,746,922,000.00	8,886,378,300	156,973,069,900
R213 On 28/02/2031 Spot Bond			8.47500	88.67562	8.58000	87.83860			569,904,416,720,000.00	185,239,459,200	551,530,000,000
Total R213 SPOT									9,904,416,720,000.00	185,239,459,200	551,530,000,000
Total For R213									9,904,416,720,000.00	185,239,459,200	551,530,000,000
R214 On 28/02/2041 Spot Bond			8.71500	78.68849	8.71500	78.67025			748,436,324,482,500.00	430,113,175,500	689,077,095,800
Total R214 SPOT									18,436,324,482,500.00	430,113,175,500	689,077,095,800
Total For R214									18,436,324,482,500.00	430,113,175,500	689,077,095,800
R228C On 15/09/2015 Spot Bond			6.45000	97.83883	6.45000	97.82192			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			6.37000	94.87091	6.37000	94.85474			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			6.38000	91.93060	6.38000	91.91491			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			6.52000	99.30816	6.52000	99.29055			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			6.39000	96.25305	6.39000	96.23642			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			6.37000	93.29299	6.37000	93.27692			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R329C SPOT										0.00	0	0
Total For R329C										0.00	0	0
R330C On 21/12/2016 Spot Bond			6.43000	90.32889	6.43000	90.31318				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.09000	86.34586	7.09000	86.32933				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.14000	83.28479	7.14000	83.26874				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			7.37500	79.84940	7.37500	79.83351				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			7.35500	77.06327	7.35500	77.04798				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			7.33500	74.38871	7.33500	74.37399				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			7.32500	71.78892	7.32500	71.77473				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			7.54500	68.50638	7.54500	68.49244				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			7.52500	66.08731	7.52500	66.07390				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			7.62500	63.31726	7.62500	63.30425				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			7.59500	61.10852	7.59500	61.09601				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			7.56500	58.99389	7.56500	58.98186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			7.53500	56.96892	7.53500	56.95734				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			7.49500	55.07240	7.49500	55.06127				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			7.45500	53.25957	7.45500	53.24886				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			8.06000	48.69321	8.06000	48.68264				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.02000	46.98013	8.02000	46.96998				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			7.98000	45.34479	7.98000	45.33504				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			7.94000	43.78324	7.94000	43.77388				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			7.90000	42.29177	7.90000	42.28277				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			7.86000	40.86687	7.86000	40.85821				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			7.82000	39.50520	7.82000	39.49688				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			7.78000	38.20365	7.78000	38.19564				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	102.33758				0.00	800,000,000	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 RCSB03 SPOT										0.00	800,000,000	400,000,000
Total For RCSB03										0.00	800,000,000	400,000,000
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.90175				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.91851				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.79795				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.50951				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	27.43408	100.00000	27.36761				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	14.06189	100.00000	14.02746				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	32.45215	100.00000	32.37352				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	82.56189	100.00000	82.38044				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	32.04607	100.00000	31.96844				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	18.36626	100.00000	18.32078				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	20.85875	100.00000	20.80496				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	8.78557	100.00000	8.76095				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	15.85963	100.00000	15.81874				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	12.84919	100.00000	12.81606				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	9.17261	100.00000	9.14895				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.31730				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.27957				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.57092				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.65171				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	103.22560				0.00	0	0
Total RDFC17 SPOT										0.00	0	0
Total For RDFC17										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	101.46739				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	101.32740				0.00	0	0
Total RDFC19 SPOT										0.00	0	0
Total For RDFC19										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				100.00000	0.00000	100.95651				0.00	0	0
Total RDFC21 SPOT										0.00	0	0
Total For RDFC21										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	100.95877				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	18.50174	100.00000	18.45692				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	12.97897	100.00000	12.94753				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	10.75323	100.00000	10.72719				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	9.93642	100.00000	9.91235				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.80379				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.73082				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.14956				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.40449				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.57953				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.47887				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.38543				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.75943				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.46591				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	87.09865				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	82.68731				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	90.40106				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	89.45117				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.40227				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	83.44688				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	96.22734				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	105.28026	12.35000	105.24541				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	13.64623	100.00000	13.61317				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.67752				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	6.59137	100.00000	6.57523				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	35.79216	100.00000	35.70451				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	52.84012	100.00000	52.71211				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	13.26844	100.00000	13.21998				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	32.88392	100.00000	32.80158				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	99.72351				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	77.64264				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			9.00500	104.95329	9.00500	104.92804				0.00	0	760,000,000
Total RW21 SPOT										0.00	0	760,000,000
Total For RW21										0.00	0	760,000,000
RW23 On 10/12/2023 Spot Bond			9.36000	104.88053	9.36000	104.85417				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			9.84000	89.74790	9.84000	107.28880				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	95.96286				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			7.75000	109.42677	7.75000	109.40379				0.00	0	1,450,000,000

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 SBK12 SPOT										0.00	0	1,450,000,000
Total For SBK12										0.00	0	1,450,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.06400	10.00000	109.03500				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.68861				0.00	0	0
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.25500	105.21776	9.25500	105.19161				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.21627				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.41660				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	101.67028				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.79216				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.41439				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.87487				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.36310				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			6.95000	104.59593	6.95000	104.57605				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			8.87000	99.56141	8.87000	99.53780				0.00	0	2,370,000,000

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 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			7.54000	104.06289	7.54000	104.04195				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			7.87000	103.94838	7.87000	103.92656				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			7.30000	104.14634	7.30000	104.12603				0.00	0	0
Total SBN31 SPOT										0.00	0	0
Total For SBN31										0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.51500	100.75238	8.51500	100.72956				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			7.44500	104.09591	7.44500	104.07521				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			7.91000	103.93451	7.91000	103.91259				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.17342				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.76693				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.16500	102.78807	8.16500	102.76571				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.70066				0.00	13,000,000,000	6,500,000,000
Total SBS15 SPOT										0.00	13,000,000,000	6,500,000,000
Total For SBS15										0.00	13,000,000,000	6,500,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.05077				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	102.25619				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.46500	107.18464	9.46500	107.15741			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			10.02000	100.14315	10.02000	100.11612			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	99.93581			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	101.53950			0.00	0	0
Total SBS22 SPOT									0.00	0	0
Total For SBS22									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.77809			0.00	20,000,000	20,000,000
Total SBS23 SPOT									0.00	20,000,000	20,000,000
Total For SBS23									0.00	20,000,000	20,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.82345			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			8.95000	103.89411	8.95000	103.86899		41,170,000,000.00	4,600,000	394,600,000	
Total SBS25 SPOT								41,170,000,000.00	4,600,000	394,600,000	
Total For SBS25								41,170,000,000.00	4,600,000	394,600,000	
SBS26 On 28/02/2017 Spot Bond			100.00000	23.31461	100.00000	23.26244			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			9.45000	106.26069	9.45000	106.23359			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.14467			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.96000	102.70917	8.96000	102.68444			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			10.03000	91.77409	10.03000	91.74929			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.68917			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			9.77000	104.17494	9.77000	104.14764			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.07549			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.10484			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			9.92000	102.56467	9.92000	102.53769			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.26383			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.27083			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			8.98500	98.45756	8.98500	98.43365			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.22000	95.72639	10.22000	95.70003			0.00	0	1,500,000,000
Total SBS38 SPOT									0.00	0	1,500,000,000
Total For SBS38									0.00	0	1,500,000,000
SBS39 On 29/01/2030 Spot Bond			10.63000	95.98978	10.63000	95.96232			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			9.40500	96.07725	9.40500	96.05285		18,810,000,000.00	2,000,000	572,000,000	
Total SBS4 SPOT								18,810,000,000.00	2,000,000	572,000,000	
Total For SBS4								18,810,000,000.00	2,000,000	572,000,000	
SBS9 On 07/07/2016 Spot Bond			7.55000	108.14681	7.55000	108.12467		0.00	0	330,000,000	

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 SBS9 SPOT									0.00	0	330,000,000
Total For SBS9									0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			1.98000	129.98731	1.98000	281.13592			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.27500	102.77885	1.27500	130.93356			0.00	0	350,000,000
Total SBSI12 SPOT									0.00	0	350,000,000
Total For SBSI12									0.00	0	350,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	24.73027	100.00000	24.67036			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.62334			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	24.19796	100.00000	24.13934			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				165.17322	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			1.90000	115.53821	1.90000	129.57294			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	100.70153	6.50000	100.68393			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.35993				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.92821				0.00	0	0
Total SHS03 SPOT										0.00	0	0
Total For SHS03										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.50209				0.00	360,000,000	180,000,000
Total SHS04 SPOT										0.00	360,000,000	180,000,000
Total For SHS04										0.00	360,000,000	180,000,000
SHS05 On 29/06/2017 Spot Bond			9.14500	102.47759	9.14500	102.45242				0.00	0	260,000,000
Total SHS05 SPOT										0.00	0	260,000,000
Total For SHS05										0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.08504				0.00	51,440,000	12,860,000
Total SHS06 SPOT										0.00	51,440,000	12,860,000
Total For SHS06										0.00	51,440,000	12,860,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.85825				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	101.04594				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	25.82300	100.00000	25.75833				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	109.06400	10.00000	109.03500				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.29627				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13L On 21/05/2015 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total SHS13U SPOT										0.00	0	0
Total For SHS13U										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.25799				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	36.54699	100.00000	36.45845			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	44.36896	100.00000	44.26148			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	32.93746	100.00000	32.85679			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.45500	103.18225	9.45500	103.15635			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.49439			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.73994			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			7.80000	104.46138	7.80000	104.43930			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			8.97000	100.51522	8.97000	101.29375			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			8.51500	100.75238	8.51500	100.72956		11,921,000,000,000.00	1,400,000,000	4,016,929,000	
Total SNT01 SPOT								11,921,000,000,000.00	1,400,000,000	4,016,929,000	
Total For SNT01								11,921,000,000,000.00	1,400,000,000	4,016,929,000	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.61050			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.66020			0.00	0	0
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	102.03450			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.56742			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.61001			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.64574			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.21500	105.07288	8.21500	105.04965			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.73503			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.54750			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.25500	95.93984	9.25500	95.91613		27,765,000,000.00	3,000,000	143,000,000	
Total SSA06 SPOT								27,765,000,000.00	3,000,000	143,000,000	
Total For SSA06								27,765,000,000.00	3,000,000	143,000,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.58520		0.00	0	0	
Total SSN001 SPOT								0.00	0	0	
Total For SSN001								0.00	0	0	
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.07100		0.00	0	0	
Total SSN002 SPOT								0.00	0	0	
Total For SSN002								0.00	0	0	
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.31160		0.00	0	0	
Total SSN003 SPOT								0.00	0	0	
Total For SSN003								0.00	0	0	
SSN00 On 31/03/2021 Spot Bond			9.27500	89.52637	9.27500	89.50419		0.00	0	0	
Total SSN004 SPOT								0.00	0	0	
Total For SSN004								0.00	0	0	
SSN00 On 31/03/2021 Spot Bond			9.27500	89.52637	9.27500	89.50419		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN005 On 15/01/2020 Spot Bond			9.00500	95.76801	9.00500	95.74470				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN007 On 18/06/2017 Spot Bond				100.00000	0.00000	101.21471				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			7.99500	101.83961	7.99500	101.81792				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			2.13000	113.64865	2.13000	114.05220				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			8.68000	101.06046	8.68000	101.03687				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			8.50000	101.81181	8.50000	101.78777				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			10.20000	106.11720	10.20000	106.08820				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	101.41248				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			10.45000	74.97564	10.45000	74.95489				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	100.45750				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond				100.00000	0.00000	100.52284				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				100.00000	0.00000	101.07410				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 16/10/2019 Spot Bond				100.00000	0.00000	100.58380				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028 On 07/12/2023 Spot Bond				100.00000	0.00000	101.16766				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 24/05/2017 Spot Bond				100.00000	0.00000	101.65291				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN030 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN031 On 20/12/2019 Spot Bond				100.00000	0.00000	101.07020				0.00	0	0
Total SSN032 SPOT										0.00	0	0
Total For SSN032										0.00	0	0
SSN032 On 17/03/2020 Spot Bond				100.00000	0.00000	101.23332				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SY1224 On 14/05/2015 Spot Bond				100.00000	0.00000	99.96495				0.00	0	0
Total SY1224 SPOT										0.00	0	0
Total For SY1224										0.00	0	0
SY1224 On 18/05/2015 Spot Bond				100.00000	0.00000	99.96347				0.00	0	0
Total SY1225 SPOT										0.00	0	0
Total For SY1225										0.00	0	0
SY1225 On 19/05/2015 Spot Bond				100.00000	0.00000	99.87762				0.00	0	0
Total SY1226 SPOT										0.00	0	0
Total For SY1226										0.00	0	0
SY1226 On 22/05/2015 Spot Bond				100.00000	0.00000	99.82543				0.00	0	0
Total SY1228 SPOT										0.00	0	0
Total For SY1228										0.00	0	0
SY1228 On 29/05/2015 Spot Bond				100.00000	0.00000	99.70193				0.00	0	0
Total SY1229 SPOT										0.00	0	0
Total For SY1229										0.00	0	0
SY1229 On 09/06/2015 Spot Bond				100.00000	0.00000	99.51049				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1230 SPOT										0.00	0	0
Total For SY1230										0.00	0	0
SY1231 On 10/06/2015 Spot Bond				100.00000	0.00000	99.49127				0.00	0	0
Total SY1231 SPOT										0.00	0	0
Total For SY1231										0.00	0	0
SY1232 On 17/06/2015 Spot Bond				100.00000	0.00000	99.37134				0.00	0	0
Total SY1232 SPOT										0.00	0	0
Total For SY1232										0.00	0	0
SY1234 On 26/08/2015 Spot Bond				100.00000	0.00000	98.07557				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY1235 On 21/07/2015 Spot Bond				100.00000	0.00000	98.77367				0.00	0	0
Total SY1235 SPOT										0.00	0	0
Total For SY1235										0.00	0	0
SY1236 On 20/05/2015 Spot Bond				100.00000	0.00000	99.86171				0.00	0	0
Total SY1236 SPOT										0.00	0	0
Total For SY1236										0.00	0	0
SY1237 On 28/07/2015 Spot Bond				100.00000	0.00000	99.77155				0.00	0	0
Total SY1237 SPOT										0.00	0	0
Total For SY1237										0.00	0	0
SY1238 On 28/07/2015 Spot Bond				100.00000	0.00000	99.77146				0.00	0	0
Total SY1238 SPOT										0.00	0	0
Total For SY1238										0.00	0	0
SY1239 On 04/08/2015 Spot Bond				100.00000	0.00000	99.87683				0.00	0	0
Total SY1239 SPOT										0.00	0	0
Total For SY1239										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.51000	103.66158	6.51000	103.64355				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			8.77000	102.58692	8.77000	102.56287				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	100.26722				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.27964				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.23500	99.32406	9.23500	99.21852				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	64.66023	100.00000	64.49831				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.42445				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.15411				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.42016				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.00520				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.05563				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	99.84754				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS132 On 29/07/2015 Spot Bond				100.00000	0.00000	100.52205				0.00	0	0
Total TFS132 SPOT										0.00	0	0
Total For TFS132										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.26334				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	100.24626				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.27118				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.80000	103.52348	7.80000	103.50160				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.44173				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				100.00000	0.00000	100.45345				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	102.46999	7.83000	102.44824				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				100.00000	0.00000	100.43528				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.44993				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	102.48086				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.43528				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.44993				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	85.76817	7.16000	102.24010				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	100.47862				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.47627				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	100.53232				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C On 18/07/2017 Spot Bond				100.00000	0.00000	100.52474				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	100.75221				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	100.72633				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.43470				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.45345				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	102.75170	8.73000	102.72745				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.17107				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.44993				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			8.84000	94.05263	8.84000	100.81812				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	99.99704				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.46255				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1On 18/07/2041 Spot Bond				100.00000	0.00000	100.47978				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2041 Spot Bond				100.00000	0.00000	100.47335				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2041 Spot Bond				100.00000	0.00000	100.48395				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1On 18/07/2041 Spot Bond				100.00000	0.00000	100.53115				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2On 18/07/2041 Spot Bond				100.00000	0.00000	100.52882				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3On 18/07/2041 Spot Bond				100.00000	0.00000	100.52196				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1On 18/07/2041 Spot Bond				100.00000	0.00000	100.71194				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2On 18/07/2041 Spot Bond				100.00000	0.00000	100.71424				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3On 18/07/2041 Spot Bond				100.00000	0.00000	100.72023				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1On 21/08/2048 Spot Bond				100.00000	0.00000	101.57807				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2On 21/08/2019 Spot Bond				100.00000	0.00000	101.63130				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3On 21/08/2019 Spot Bond			9.18500	101.30505	9.18500	101.94905				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.59936				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.67387				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.09500	99.95685	9.09500	99.93229				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.87395				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.97439				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.20500	93.40170	9.20500	98.86010				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.76966				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	101.76966				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.08736				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.29560				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.93989				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.93989				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.28815				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	100.32362				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.63075				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				100.00000	0.00000	102.63075				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				100.00000	0.00000	103.29032				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.43699				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	100.46314				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	6.13809	101.06155	6.12292				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.68242				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	100.45422				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.85411				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.45422				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				100.00000	0.00000	100.46017				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.46314				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				100.00000	0.00000	100.45065				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.46017				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.49286				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.49286				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.49286				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.54036			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	100.55223			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C:On 18/07/2016 Spot Bond				100.00000	0.00000	100.53739			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.77393			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D:On 18/07/2039 Spot Bond				100.00000	0.00000	100.78866			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				100.00000	0.00000	100.78277			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.53500	88.18163	9.53500	88.12736			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	109.06400	10.00000	109.03500			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.21500	102.27413	8.21500	102.25139		3,286,000,000,000.00	400,000,000	8,020,000,000	
Total TN17 SPOT								3,286,000,000,000.00	400,000,000	8,020,000,000	
Total For TN17								3,286,000,000,000.00	400,000,000	8,020,000,000	
TN20 On 17/09/2020 Spot Bond			9.45000	105.92875	9.45000	105.90217		9,450,000,000,000.00	1,000,000,000	8,110,800,000	
Total TN20 SPOT								9,450,000,000,000.00	1,000,000,000	8,110,800,000	
Total For TN20								9,450,000,000,000.00	1,000,000,000	8,110,800,000	
TN20U On 14/04/2020 Spot Bond			100.00000	1.54737	100.00000	1.54358		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			9.66000	106.69990	9.66000	106.67254		0.00	0	11,370,000,000	

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 TN23 SPOT										0.00	0	11,370,000,000
Total For TN23										0.00	0	11,370,000,000
TN25 On 19/08/2025 Spot Bond			9.87000	99.79469	9.87000	99.76814				0.00	0	16,006,808,000
Total TN25 SPOT										0.00	0	16,006,808,000
Total For TN25										0.00	0	16,006,808,000
TN27 On 14/11/2027 Spot Bond			9.92000	92.75837	9.92000	92.73356				0.00	0	9,570,000,000
Total TN27 SPOT										0.00	0	9,570,000,000
Total For TN27										0.00	0	9,570,000,000
TN30 On 09/10/2030 Spot Bond			10.29000	102.56149	10.29000	102.53339				0.00	0	2,500,000,000
Total TN30 SPOT										0.00	0	2,500,000,000
Total For TN30										0.00	0	2,500,000,000
TN40 On 09/10/2040 Spot Bond			10.63500	101.98129	10.63500	101.95242				0.00	0	1,000,000,000
Total TN40 SPOT										0.00	0	1,000,000,000
Total For TN40										0.00	0	1,000,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.25257				0.00	0	0
Total TNF16 SPOT										0.00	0	0
Total For TNF16										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	99.66663				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				100.00000	0.00000	99.94244				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	99.94095				0.00	800,000,000	400,000,000
Total TORQ3 SPOT										0.00	800,000,000	400,000,000
Total For TORQ3										0.00	800,000,000	400,000,000
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	99.94071				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	99.93300				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	99.91722				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	99.94087				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.06400	10.00000	109.03500				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	100.70905				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.72328				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				100.00000	0.00000	100.61288				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.65232				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.34862	10.00000	100.32176				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.33993	9.75000	100.31374				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.34136	100.00000	10.31470				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.11805				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.18481				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.37845	100.00000	8.34452				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.92721	100.00000	8.89106				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.22181				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.25647	100.00000	9.21898				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.22921				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.53084	100.00000	9.49225				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.43523				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.87828	100.00000	12.82615				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.88468				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	16.55499	100.00000	16.48796				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	11.76423	100.00000	11.73573				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	99.71317				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	99.45955				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP17 On 09/07/2015 Spot Bond				100.00000	0.00000	98.92010				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	98.68346				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	98.41270				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	98.13215				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	97.86387				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	102.16181				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	100.99190				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				100.00000	0.00000	96.80767				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				100.00000	0.00000	96.33230				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				100.00000	0.00000	95.99982				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	95.32727				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP183 On 04/02/2016 Spot Bond				100.00000	0.00000	95.10937				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				100.00000	0.00000	94.74939				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				100.00000	0.00000	94.42065				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP185 On 17/03/2016 Spot Bond				100.00000	0.00000	94.03823				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP186 On 25/06/2015 Spot Bond				100.00000	0.00000	99.27390				0.00	0	0
Total TSP187 SPOT										0.00	0	0
Total For TSP187										0.00	0	0
TSP187 On 31/03/2016 Spot Bond				100.00000	0.00000	93.76906				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	15.86109	100.00000	15.82136				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC08 On 28/07/2015 Spot Bond				100.00000	0.00000	101.84438				0.00	0	0
Total TWC083 SPOT										0.00	0	0
Total For TWC083										0.00	0	0
TWC08 On 25/05/2015 Spot Bond				100.00000	0.00000	101.64199				0.00	0	0
Total TWC084 SPOT										0.00	0	0
Total For TWC084										0.00	0	0
TWC08 On 27/05/2015 Spot Bond				100.00000	0.00000	101.60274				0.00	16,300,000,000	16,300,000,000
Total TWC085 SPOT										0.00	16,300,000,000	16,300,000,000
Total For TWC085										0.00	16,300,000,000	16,300,000,000
TWC08 On 02/06/2015 Spot Bond				100.00000	0.00000	101.34589				0.00	0	0
Total TWC087 SPOT										0.00	0	0
Total For TWC087										0.00	0	0
TWC08 On 22/06/2015 Spot Bond				100.00000	0.00000	100.89151				0.00	0	0
Total TWC089 SPOT										0.00	0	0
Total For TWC089										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				100.00000	0.00000	100.92193				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 14/05/2015 Spot Bond				100.00000	0.00000	100.50849				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC091 SPOT										0.00	0	0
Total For TWC091										0.00	0	0
TWC09 On 10/07/2015 Spot Bond				100.00000	0.00000	100.51707				0.00	0	0
Total TWC092 SPOT										0.00	0	0
Total For TWC092										0.00	0	0
TWC09 On 13/07/2015 Spot Bond				100.00000	0.00000	100.48141				0.00	0	0
Total TWC093 SPOT										0.00	0	0
Total For TWC093										0.00	0	0
TWC09 On 15/07/2015 Spot Bond				100.00000	0.00000	100.44575				0.00	0	0
Total TWC094 SPOT										0.00	0	0
Total For TWC094										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.00000	0.00000	100.40280				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 24/07/2015 Spot Bond				100.00000	0.00000	100.39226				0.00	0	0
Total TWC096 SPOT										0.00	0	0
Total For TWC096										0.00	0	0
TWC09 On 27/07/2015 Spot Bond				100.00000	0.00000	100.33924				0.00	0	0
Total TWC097 SPOT										0.00	0	0
Total For TWC097										0.00	0	0
TWC09 On 06/11/2015 Spot Bond			100.00000	77.77952	100.00000	100.00000				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWCJ1 On 02/06/2015 Spot Bond				100.00000	0.00000	101.48973				0.00	0	0
Total TWCJ17 SPOT										0.00	0	0
Total For TWCJ17										0.00	0	0
TWCJ1 On 13/07/2015 Spot Bond				100.00000	0.00000	100.53615				0.00	0	0
Total TWCJ18 SPOT										0.00	0	0
Total For TWCJ18										0.00	0	0
TWCM On 02/06/2015 Spot Bond				100.00000	0.00000	101.36644				0.00	0	0
Total TWCM17 SPOT										0.00	0	0
Total For TWCM17										0.00	0	0
TWCM On 13/07/2015 Spot Bond				100.00000	0.00000	100.49251				0.00	0	0
Total TWCM18 SPOT										0.00	0	0
Total For TWCM18										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.10500	109.13500	9.10500	109.10860				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.42287	100.00000	8.40601				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	8.22802	100.00000	8.21155				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VKC06 On 29/07/2015 Spot Bond				100.00000	0.00000	102.07557				0.00	0	0
Total VKC06 SPOT										0.00	0	0
Total For VKC06										0.00	0	0
VKC07 On 04/09/2015 Spot Bond			100.00000	78.95507	100.00000	78.79057				0.00	0	0
Total VKC07 SPOT										0.00	0	0
Total For VKC07										0.00	0	0
VKC07U On 04/09/2015 Spot Bond			100.00000	76.20042	100.00000	76.04167				0.00	0	0
Total VKC07U SPOT										0.00	0	0
Total For VKC07U										0.00	0	0
VKC08 On 28/09/2015 Spot Bond				100.00000	0.00000	100.91156				0.00	0	0
Total VKC08 SPOT										0.00	0	0
Total For VKC08										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	100.91200				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total VKE01 SPOT										0.00	0	0
Total For VKE01										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.07696				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.07713				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.88154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.90493			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond			100.00000	16.98302	100.00000	16.92999		214,500,000,000,000.00	12,145,000,000	38,000,000,000	
Total VKE06 SPOT								14,500,000,000,000.00	12,145,000,000	38,000,000,000	
Total For VKE06								14,500,000,000,000.00	12,145,000,000	38,000,000,000	
VKE07 On 08/06/2020 Spot Bond			100.00000	8.93351	100.00000	8.86944			0.00	0	20,000,000,000
Total VKE07 SPOT									0.00	0	20,000,000,000
Total For VKE07									0.00	0	20,000,000,000
VPA01L On 20/01/2023 Spot Bond			100.00000	7.90709	100.00000	7.89127			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.71224	100.00000	7.69681			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	0.00023	100.00000	0.00023			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			6.94000	111.17667	6.94000	111.15572			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			1.17000	241.08170	1.17000	241.02491			0.00	0	1,617,000,000
Total WS05 SPOT									0.00	0	1,617,000,000
Total For WS05									0.00	0	1,617,000,000
WSP1 On 28/05/2015 Spot Bond			6.37000	104.22715	6.37000	104.20901			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			7.61500	106.69422	7.61500	106.67220			0.00	0	5,000,000,000
Total WSP2 SPOT									0.00	0	5,000,000,000
Total For WSP2									0.00	0	5,000,000,000
WSP3 On 28/05/2019 Spot Bond			7.92500	107.77681	7.92500	107.75367			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.21000	107.32870	8.21000	107.30484			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.30500	107.37001	8.30500	107.34587				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			6.00000	99.21714	6.00000	99.20096				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			5.93000	97.48184	5.93000	97.46641				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			6.00000	99.20096	6.00000	99.18478				0.00	0	0
Total Z071 SPOT										0.00	0	0
Total For Z071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.31500	73.00020	7.31500	72.98595				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	69.52381	100.00000	69.39163				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	39.06194	100.00000	38.98783				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										70,849,842,467,111,500.007,313,445,611,500	493,622,036,060	
Total for SPOT :										70,849,842,467,111,500.00	313,445,611,500	493,622,036,060
Total Futures										70849842506888100.00	313,445,611,758	493,622,441,672
Total Options										449243.02	5,043	60,204
Grand Total:										70,849,842,507,337,300.00	313,445,616,801	493,622,501,876