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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/02/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/05/2015 Bond Future			122.54265	122.54265	122.55673	122.55673			0.00	0	0
EL28 On 06/08/2015 Bond Future			124.57641	124.57641	124.59133	124.59133			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			2,443.27000	2.44327	2,457,350		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Put			2,453.27000	2.45327	2,467,350		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			2,433.27000	2.43327	2,447,350		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			398.67000	0.39867	413,590		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			408.67000	0.40867	423,590		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			418.67000	0.41867	433,590		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/05/2015	Bond Future			9.19006	86.31239	9.14989	86.62635			0.00	0	6,576
ES33	On	06/08/2015	Bond Future			9.25939	87.73769	9.21794	88.05722			0.00	0	0
ES33	On	05/11/2015	Bond Future			9.32529	85.41035	9.28265	85.73479			0.00	0	0
Total ES33 Future												0.00	0	6,576
ES33	On	07/05/2015	Bond Future	9.74	Call			4,442.57000	4.44257	4,128,610		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			4,514.81000	4.51481	4,200,850		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			4,586.96000	4.58696	4,273,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			2,804.69000	2.80469	2,485,160		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			2,878.14000	2.87814	2,558,610		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			2,951.49000	2.95149	2,631,960		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			2,119.36000	2.11936	2,443,800		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			2,277.92000	2.27792	2,602,360		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			2,198.59000	2.19859	2,523,030		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,576
I2025	On	07/05/2015	Bond Future			118.50829	118.50829	118.62949	118.62949			0.00	0	16
I2025	On	06/08/2015	Bond Future			119.29902	119.29902	119.42266	119.42266			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			2,360.51000	2.36051	2,481,710		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			2,370.51000	2.37051	2,491,710		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			2,380.51000	2.38051	2,501,710		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			1,577.34000	1.57734	1,700,980		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			1,587.34000	1.58734	1,710,980		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			1,567.34000	1.56734	1,690,980		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	16
I2038	On	07/05/2015			125.64505	125.64505	125.66054	125.66054			0.00	0	3,261
I2038	On	06/08/2015			126.40722	126.40722	126.42364	126.42364			0.00	0	0
Total I2038 Future											0.00	0	3,261
I2038	On	07/05/2015	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	126.99	Put			1,329.46000	1.32946	1,344,950		0.00	0	0
I2038	On	07/05/2015	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.00	Put			1,339.46000	1.33946	1,354,950		0.00	0	0
I2038	On	07/05/2015	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.01	Put			1,349.46000	1.34946	1,364,950		0.00	0	0
I2038	On	06/08/2015	128.00	Put			1,576.36000	1.57636	1,592,780		0.00	0	0
I2038	On	06/08/2015	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	128.01	Put			1,586.36000	1.58636	1,602,780		0.00	0	0
I2038	On	06/08/2015	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	127.99	Put			1,566.36000	1.56636	1,582,780		0.00	0	0
I2038	On	06/08/2015	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	3,261
I2046	On	07/05/2015			125.64498	125.64498	125.94170	125.94170			0.00	0	5,889
I2046	On	06/08/2015			127.73009	127.73009	128.03204	128.03204			0.00	0	0
Total I2046 Future											0.00	0	5,889
I2046	On	07/05/2015	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	126.99	Put			1,048.30000	1.04830	1,345,020		0.00	0	0
I2046	On	07/05/2015	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.00	Put			1,058.30000	1.05830	1,355,020		0.00	0	0
I2046	On	07/05/2015	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.01	Put			1,068.30000	1.06830	1,365,020		0.00	0	0
I2046	On	06/08/2015	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	128.99	Put			957.96000	0.95796	1,259,910		0.00	0	0
I2046	On	06/08/2015	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	129.00	Put			967.96000	0.96796	1,269,910		0.00	0	0
I2046	On	06/08/2015	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	129.01	Put			977.96000	0.97796	1,279,910		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,889
I2050	On	07/05/2015			134.26486	134.26486	134.77550	134.77550			0.00	0	2,753
I2050	On	06/08/2015			135.02064	135.02064	135.54022	135.54022			0.00	0	0
Total I2050 Future											0.00	0	2,753
I2050	On	07/05/2015	134.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	07/05/2015	Bond Future	134.99	Put			214.50000	0.21450	725,140		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			224.50000	0.22450	735,140		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			234.50000	0.23450	745,140		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Put			1,449.78000	1.44978	1,969,360		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			1,459.78000	1.45978	1,979,360		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			1,469.78000	1.46978	1,989,360		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,753
R186	On	07/05/2015	Bond Future			7.68818	125.41950	7.65260	125.72832		7.74	26,338,095.00	210	33,614
R186	On	06/08/2015	Bond Future			7.72666	122.19223	7.68971	122.50673		7.84	0.00	0	540
R186	On	05/11/2015	Bond Future			7.75828	124.22752	7.72006	124.54673		7.62	0.00	0	0
R186	On	04/02/2016	Bond Future			7.77347	121.17157	7.73310	121.50276		7.65	0.00	0	5,660
Total R186 Future												26,338,095.00	210	39,814
R186	On	07/05/2015	Bond Future	8.25	Call			5,353.87000	5.35387	5,080,570	8.05	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			307.63000	0.30763	343,150	8.05	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			5,425.45000	5.42545	5,151,090	8.06	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			297.20000	0.29720	331,660	8.06	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Call			2,489.38000	2.48938	2,290,990	7.77	0.00	0	0
R186	On	07/05/2015	Bond Future	7.45	Put			2,802.58000	2.80258	2,996,670	7.64	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.50	Call			1,185.18000	1.18518	1,058,520	7.66	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Put			1,216.96000	1.21696	1,327,390	7.77	0.00	0	300
R186	On	07/05/2015	Bond Future	8.24	Call			5,282.53000	5.28253	5,010,310	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			318.38000	0.31838	354,980	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Put			2,521.86000	2.52186	2,704,020	7.66	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.40	Call			877.58000	0.87758	774,480	7.62	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Put			3,101.06000	3.10106	3,306,780	7.62	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.45	Call			1,023.58000	1.02358	908,850	7.64	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			208.61000	0.20861	227,840	8.32	0.00	0	2,500
R186	On	06/08/2015	Bond Future	7.99	Call			4,063.96000	4.06396	3,851,780	7.96	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			1,539.92000	1.53992	1,642,240	7.96	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			4,118.68000	4.11868	3,905,070	7.96	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			1,511.83000	1.51183	1,612,720	7.96	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			4,173.73000	4.17373	3,958,710	7.97	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			1,484.14000	1.48414	1,583,620	7.97	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			9,955.83000	9.95583	9,660,560	8.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2015	Bond Future	8.24	Call			5,784.19000	5.78419	5,553,660	7.85	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			1,538.39000	1.53839	1,627,070	7.85	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			5,840.96000	5.84096	5,609,390	7.85	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			1,515.51000	1.51551	1,603,150	7.85	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			5,897.59000	5.89759	5,664,970	7.85	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			1,492.56000	1.49256	1,579,150	7.85	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			10,510.89000	10.51089	10,221,990	8.08	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			418.18000	0.41818	448,490	8.08	0.00	0	2,600
R186	On	04/02/2016	Bond Future	7.49	Call			2,699.74000	2.69974	2,555,920	7.57	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			4,720.42000	4.72042	4,907,790	7.57	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			2,734.70000	2.73470	2,589,660	7.57	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			4,671.36000	4.67136	4,857,510	7.57	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			2,769.92000	2.76992	2,623,660	7.57	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			4,622.64000	4.62264	4,807,570	7.57	0.00	0	0
Total R186 Option												0.00	0	18,087
Total For R186												26,338,095.00	210	57,901
R197	On	07/05/2015	Bond Future			288.48564	288.48564	288.52195	288.52195			0.00	0	861
R197	On	06/08/2015	Bond Future			287.16761	287.16761	287.20558	287.20558			0.00	0	0
Total R197 Future												0.00	0	861
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			5,488.05000	5.48805	5,524,360		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			5,468.05000	5.46805	5,504,360		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			5,478.05000	5.47805	5,514,360		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			804.42000	0.80442	842,390		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			784.42000	0.78442	822,390		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			794.42000	0.79442	832,390		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	861
R202	On	07/05/2015	Bond Future			236.48969	236.48969	236.51953	236.51953			0.00	0	50,916
R202	On	06/08/2015	Bond Future			237.17122	237.17122	237.20235	237.20235			0.00	0	0
Total R202 Future												0.00	0	50,916
R202	On	07/05/2015	Bond Future	238.51	Put			1,990.47000	1.99047	2,020,310		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			1,970.47000	1.97047	2,000,310		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/05/2015	Bond Future	238.50	Put			1,980.47000	1.98047	2,010,310		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Put			2,807.65000	2.80765	2,838,780		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			2,787.65000	2.78765	2,818,780		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			2,797.65000	2.79765	2,828,780		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	50,916
R2023	On	07/05/2015	Bond Future			7.44086	103.32546	7.41546	103.47563		6.06	0.00	0	14,434
R2023	On	06/08/2015	Bond Future			7.47539	105.03125	7.44876	105.18447		5.89	0.00	0	0
Total R2023 Future												0.00	0	14,434
R2023	On	07/05/2015	Bond Future	8.16	Put			99.43000	0.09943	107,950	6.39	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			4,284.55000	4.28455	4,143,550	6.38	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			107.67000	0.10767	116,840	6.38	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			4,336.47000	4.33647	4,195,150	6.39	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			103.47000	0.10347	112,320	6.39	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			4,388.52000	4.38852	4,246,870	6.39	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,864.44000	4.86444	4,730,440	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			323.91000	0.32391	343,130	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			8,853.83000	8.85383	8,702,950	6.27	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			30.95000	0.03095	33,290	6.27	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			4,771.04000	4.77104	4,637,830	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			339.36000	0.33936	359,370	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			4,817.69000	4.81769	4,684,070	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			331.56000	0.33156	351,160	6.17	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	15,345
R203	On	07/05/2015	Bond Future			6.67639	104.64639	6.64385	104.71746		1.95	0.00	0	7,875
R203	On	06/08/2015	Bond Future			6.67860	106.37436	6.64150	106.44718		1.79	0.00	0	0
R203	On	05/11/2015	Bond Future			6.65782	103.97844	6.61565	104.05198		1.64	0.00	0	0
Total R203 Future												0.00	0	7,875
R203	On	07/05/2015	Bond Future	7.24	Call			1,334.16000	1.33416	1,268,880	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			41.91000	0.04191	47,700	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,353.85000	1.35385	1,288,350	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			40.10000	0.04010	45,670	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,373.60000	1.37360	1,307,890	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			38.36000	0.03836	43,720	2.04	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			617.30000	0.61730	575,660	1.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/08/2015	Bond Future	6.74	Put			424.12000	0.42412	455,300	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			628.55000	0.62855	586,490	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			415.78000	0.41578	446,540	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			640.20000	0.64020	597,710	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			407.85000	0.40785	438,180	1.79	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			172.75000	0.17275	156,510	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			1,272.05000	1.27205	1,329,350	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			176.83000	0.17683	160,310	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,258.44000	1.25844	1,315,460	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			180.99000	0.18099	164,170	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,244.91000	1.24491	1,301,630	1.59	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	7,875
R2030	On	07/05/2015	Bond Future			8.10168	101.34726	8.06118	101.69071			0.00	0	5,775
R2030	On	06/08/2015	Bond Future			8.14796	99.01199	8.10612	99.36160			0.00	0	0
Total R2030 Future												0.00	0	5,775
R2030	On	07/05/2015	Bond Future	8.74	Call			5,543.26000	5.54326	5,199,810		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			5,621.63000	5.62163	5,278,180		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			5,699.90000	5.69990	5,356,450		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			2,959.41000	2.95941	3,309,020		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			3,134.15000	3.13415	3,483,760		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			3,046.73000	3.04673	3,396,340		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	5,775
R2032	On	07/05/2015	Bond Future			8.25631	100.87510	8.21588	101.24075			0.00	0	18
R2032	On	06/08/2015	Bond Future			8.30182	102.54113	8.26013	102.91335			0.00	0	0
R2032	On	05/11/2015	Bond Future			8.34234	100.09270	8.29949	100.47064			0.00	0	0
Total R2032 Future												0.00	0	18
R2032	On	07/05/2015	Bond Future	8.49	Call			2,441.65000	2.44165	2,076,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Call			2,529.08000	2.52908	2,163,430		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Call			2,616.39000	2.61639	2,250,740		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	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
R2032	On	06/08/2015	Bond Future	8.51	Call			2,201.15000	2.20115	1,828,930		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			2,027.58000	2.02758	1,655,360		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Call			2,114.42000	2.11442	1,742,200		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	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			2,608.56000	2.60856	2,986,500		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			2,792.40000	2.79240	3,170,340		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			2,700.42000	2.70042	3,078,360		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	18
R2037	On	07/05/2015	Bond Future			8.30431	104.30423	8.26390	104.71524			0.00	0	32,860
R2037	On	06/08/2015	Bond Future			8.34908	101.76727	8.30748	102.18558			0.00	0	1,954
R2037	On	05/11/2015	Bond Future			8.38533	103.46267	8.34267	103.88756			0.00	0	0
Total R2037 Future												0.00	0	34,814
R2037	On	07/05/2015	Bond Future	8.99	Call			7,010.23000	7.01023	6,599,220		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Call			7,101.46000	7.10146	6,690,450		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			7,192.56000	7.19256	6,781,550		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call			4,222.23000	4.22223	3,803,920		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			4,316.60000	4.31660	3,898,290		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			4,410.83000	4.41083	3,992,520		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Put			3,409.86000	3.40986	3,834,750		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			3,620.45000	3.62045	4,045,340		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			3,515.07000	3.51507	3,939,960		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	34,814
R204	On	07/05/2015	Bond Future			6.91716	106.51670	6.88556	106.61832		2.93	0.00	0	14,609
R204	On	06/08/2015	Bond Future			6.94373	104.23872	6.90924	104.34254		2.93	0.00	0	0

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	05/11/2015	Bond Future			6.95380	105.97488	6.91638	106.07995		2.77	0.00	0	0
Total R204 Future												0.00	0	14,609
R204	On	07/05/2015	Bond Future	7.49	Call			1,990.87000	1.99087	1,897,840	3.06	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			68.19000	0.06819	76,780	3.06	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			2,019.42000	2.01942	1,926,070	3.06	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			65.30000	0.06530	73,570	3.06	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			2,048.15000	2.04815	1,954,490	3.06	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			62.61000	0.06261	70,570	3.06	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			4,418.14000	4.41814	4,316,260	3.14	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			17.37000	0.01737	19,310	3.14	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,601.74000	2.60174	2,509,980	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			136.51000	0.13651	148,570	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,627.53000	2.62753	2,535,500	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			133.07000	0.13307	144,860	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,653.38000	2.65338	2,561,090	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			129.70000	0.12970	141,230	3.09	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			297.58000	0.29758	273,730	2.65	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			2,162.40000	2.16240	2,243,620	2.65	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			284.41000	0.28441	261,360	2.65	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			2,206.71000	2.20671	2,288,730	2.65	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			290.94000	0.29094	267,490	2.65	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			2,184.50000	2.18450	2,266,120	2.65	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	15,308
R2044	On	07/05/2015	Bond Future			8.37235	106.50208	8.33707	106.89790			0.00	0	9,494
R2044	On	06/08/2015	Bond Future			8.41533	103.87620	8.37905	104.27913			0.00	0	0
R2044	On	05/11/2015	Bond Future			8.45027	105.60681	8.41313	106.01589			0.00	0	0
Total R2044 Future												0.00	0	9,494
R2044	On	07/05/2015	Bond Future	9.00	Call			7,036.52000	7.03652	6,640,700		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			7,136.48000	7.13648	6,740,660		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			6,936.40000	6.93640	6,540,580		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			4,103.70000	4.10370	3,700,770		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			3,895.08000	3.89508	3,492,150		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			3,999.48000	3.99948	3,596,550		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/11/2015	Bond Future	8.25	Put			1,829.24000	1.82924	2,238,320		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			1,715.57000	1.71557	2,124,650		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			1,943.13000	1.94313	2,352,210		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	9,494
R2048	On	07/05/2015	Bond Future			8.35813	106.08324	8.31775	106.55240			144,273,206.40	1,360	32,838
R2048	On	06/08/2015	Bond Future			8.39658	107.83462	8.35511	108.31210			0.00	0	745
R2048	On	05/11/2015	Bond Future			8.43251	105.19850	8.39005	105.68336			0.00	0	0
Total R2048 Future												144,273,206.40	1,360	33,583
R2048	On	07/05/2015	Bond Future	9.26	Call			10,065.11000	10.06511	9,595,950		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call			9,869.31000	9.86931	9,400,150		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			9,967.30000	9.96730	9,498,140		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Call			4,290.23000	4.29023	3,812,750		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			4,397.59000	4.39759	3,920,110		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Call			4,504.75000	4.50475	4,027,270		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			4,767.23000	4.76723	5,252,090		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			4,643.52000	4.64352	5,128,380		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			4,520.06000	4.52006	5,004,920		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												144,273,206.40	1,360	33,583
R207	On	07/05/2015	Bond Future			7.08297	102.98402	7.05184	103.10677		3.86	0.00	0	35,334
R207	On	06/08/2015	Bond Future			7.11683	101.04139	7.08345	101.16671		3.85	0.00	0	0
R207	On	05/11/2015	Bond Future			7.13361	102.72441	7.09809	102.85134		3.68	0.00	0	0
Total R207 Future												0.00	0	35,334
R207	On	07/05/2015	Bond Future	7.73	Call			2,708.27000	2.70827	2,594,280	4.10	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			74.69000	0.07469	83,450	4.10	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			4,565.41000	4.56541	4,443,530	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			6.25000	0.00625	7,120	4.20	0.00	0	0

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	07/05/2015	Bond Future	8.25	Call			4,602.34000	4.60234	4,480,420	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			5.89000	0.00589	6,720	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			4,639.28000	4.63928	4,517,310	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			5.55000	0.00555	6,330	4.20	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,924.83000	1.92483	1,834,960	3.98	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			522.13000	0.52213	557,580	3.98	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,713.43000	2.71343	2,609,680	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			283.08000	0.28308	304,650	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			2,743.34000	2.74334	2,639,170	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			276.52000	0.27652	297,670	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			2,773.53000	2.77353	2,668,950	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			270.27000	0.27027	291,010	4.05	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			2,753.66000	2.75366	2,656,200	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			489.58000	0.48958	519,050	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			2,780.51000	2.78051	2,682,660	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			481.65000	0.48165	510,730	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			2,807.18000	2.80718	2,708,930	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			473.56000	0.47356	502,240	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			1,976.57000	1.97657	1,893,000	3.79	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			798.07000	0.79807	841,430	3.79	0.00	0	0
Total R207 Option												0.00	0	189
Total For R207												0.00	0	35,523
R208	On	07/05/2015	Bond Future			7.20214	98.62589	7.17128	98.77009		4.89	74,068,043.39	751	61,449
R208	On	06/08/2015	Bond Future			7.23344	100.25467	7.20079	100.40177		4.74	0.00	0	0
R208	On	05/11/2015	Bond Future			7.25560	98.52369	7.22125	98.67280		4.69	0.00	0	0
Total R208 Future												74,068,043.39	751	61,449
R208	On	07/05/2015	Bond Future	8.00	Call			3,833.97000	3.83397	3,695,680	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			49.38000	0.04938	55,290	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			3,876.49000	3.87649	3,737,970	5.21	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			47.33000	0.04733	53,010	5.21	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			3,791.55000	3.79155	3,653,500	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			51.56000	0.05156	57,710	5.20	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			3,736.06000	3.73606	3,608,500	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			19.32000	0.01932	21,300	5.06	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			254.40000	0.25440	273,940	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			3,773.18000	3.77318	3,645,220	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			248.37000	0.24837	267,510	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,810.38000	3.81038	3,682,030	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			242.46000	0.24246	261,210	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			7,125.25000	7.12525	6,980,130	5.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/11/2015	Bond Future	7.74	Call			2,938.78000	2.93878	2,829,850	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			715.99000	0.71599	756,170	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			2,969.47000	2.96947	2,860,030	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			704.44000	0.70444	744,110	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			3,000.29000	3.00029	2,890,340	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			693.04000	0.69304	732,200	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			5,469.65000	5.46965	5,333,310	5.00	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			180.96000	0.18096	193,730	5.00	0.00	0	2,200
Total R208 Option												0.00	0	2,398
Total For R208												74,068,043.39	751	63,847
R209	On	07/05/2015	Bond Future			8.26015	80.85879	8.21976	81.19802		12.47	0.00	0	14,564
R209	On	06/08/2015	Bond Future			8.29940	82.19423	8.25791	82.53948		12.25	0.00	0	0
R209	On	05/11/2015	Bond Future			8.33412	80.41448	8.29162	80.76511		12.50	0.00	0	0
Total R209 Future												0.00	0	14,564
R209	On	07/05/2015	Bond Future	7.30	Call			70.39000	0.07039	55,770	11.97	0.00	0	700
R209	On	07/05/2015	Bond Future	9.00	Put			210.64000	0.21064	237,540	13.18	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			6,467.37000	6.46737	6,154,260	13.19	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			203.86000	0.20386	229,980	13.19	0.00	0	0
R209	On	07/05/2015	Bond Future	7.30	Put			8,413.73000	8.41373	8,738,340	11.97	0.00	0	0
R209	On	07/05/2015	Bond Future	8.30	Call			2,209.74000	2.20974	2,009,650	12.52	0.00	0	0
R209	On	07/05/2015	Bond Future	8.30	Put			1,537.91000	1.53791	1,677,050	12.52	0.00	0	700
R209	On	07/05/2015	Bond Future	8.99	Call			6,331.97000	6.33197	6,020,440	13.17	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			217.69000	0.21769	245,390	13.17	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			6,399.59000	6.39959	6,087,260	13.18	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			6,671.14000	6.67114	6,385,540	12.78	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			744.70000	0.74470	804,350	12.78	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			12,207.71000	12.20771	11,872,440	12.94	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			93.58000	0.09358	103,560	12.94	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			6,551.47000	6.55147	6,267,810	12.76	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			773.90000	0.77390	835,490	12.76	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			6,611.24000	6.61124	6,326,600	12.77	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			759.18000	0.75918	819,790	12.77	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			4,727.23000	4.72723	4,930,640	12.37	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			2,278.24000	2.27824	2,133,810	12.36	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			4,834.06000	4.83406	5,040,260	12.36	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			2,311.16000	2.31116	2,165,330	12.36	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			4,780.31000	4.78031	4,985,110	12.36	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			2,344.61000	2.34461	2,197,390	12.37	0.00	0	0
Total R209 Option												0.00	0	4,314
Total For R209												0.00	0	18,878

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	07/05/2015	Bond Future			175.20525	175.20525	175.22763	175.22763			0.00	0	583
R210	On	06/08/2015	Bond Future			178.11260	178.11260	178.13617	178.13617			0.00	0	0
Total R210 Future												0.00	0	583
R210	On	07/05/2015	Bond Future	176.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			1,762.37000	1.76237	1,784,750		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			1,772.37000	1.77237	1,794,750		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			1,782.37000	1.78237	1,804,750		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			853.83000	0.85383	877,400		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			863.83000	0.86383	887,400		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			873.83000	0.87383	897,400		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	583
R211	On	07/05/2015	Bond Future			131.88103	131.88103	131.89853	131.89853			0.00	0	1,120
R211	On	06/08/2015	Bond Future			132.43724	132.43724	132.45557	132.45557			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	07/05/2015	Bond Future	135.01	Put			3,111.47000	3.11147	3,128,970		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			3,091.47000	3.09147	3,108,970		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			3,101.47000	3.10147	3,118,970		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			2,554.43000	2.55443	2,572,760		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			2,534.43000	2.53443	2,552,760		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			2,544.43000	2.54443	2,562,760		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	07/05/2015	Bond Future			137.20633	137.20633	137.22341	137.22341			0.00	0	1,145
R212	On	06/08/2015	Bond Future			137.69156	137.69156	137.70952	137.70952			0.00	0	0
Total R212 Future												0.00	0	1,145
R212	On	07/05/2015	Bond Future	141.01	Put			3,786.59000	3.78659	3,803,670		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	07/05/2015	Bond Future	140.99	Put			3,766.59000	3.76659	3,783,670		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Put			3,776.59000	3.77659	3,793,670		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			3,280.48000	3.28048	3,298,440		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put			3,290.48000	3.29048	3,308,440		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			3,300.48000	3.30048	3,318,440		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,145
R213	On	07/05/2015	Bond Future			8.15699	91.19775	8.11656	91.52840		10.60	0.00	0	16,466
R213	On	06/08/2015	Bond Future			8.19854	92.70331	8.15686	93.03996		10.38	0.00	0	0
R213	On	05/11/2015	Bond Future			8.23741	90.70152	8.19459	91.04332		10.56	0.00	0	0
Total R213 Future												0.00	0	16,466
R213	On	07/05/2015	Bond Future	8.74	Call			5,226.71000	5.22671	4,935,310	10.99	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			312.66000	0.31266	351,910	10.99	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			5,292.45000	5.29245	4,999,970	11.00	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			302.70000	0.30270	340,870	11.00	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			5,358.37000	5.35837	5,064,820	11.01	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			293.02000	0.29302	330,120	11.01	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			4,142.64000	4.14264	3,912,990	10.52	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			1,500.60000	1.50060	1,607,600	10.52	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			4,194.12000	4.19412	3,963,050	10.53	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			1,474.47000	1.47447	1,580,050	10.53	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			4,245.87000	4.24587	4,013,380	10.54	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			1,448.71000	1.44871	1,552,870	10.54	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			1,690.98000	1.69098	1,572,900	10.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			5,434.69000	5.43469	5,658,410	10.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			1,718.18000	1.71818	1,598,770	10.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			5,377.22000	5.37722	5,599,610	10.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			1,745.66000	1.74566	1,624,920	10.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			5,320.14000	5.32014	5,541,200	10.33	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	16,466
R214	On	07/05/2015	Bond Future			8.28697	82.36370	8.25171	82.68060		13.25	0.00	0	15,571
R214	On	06/08/2015	Bond Future			8.32392	83.72343	8.28772	84.04604		13.01	0.00	0	0
R214	On	05/11/2015	Bond Future			8.35837	81.82537	8.32133	82.15291		13.30	0.00	0	0
R214	On	04/02/2016	Bond Future			8.38383	83.30369	8.34540	83.64135		12.99	0.00	0	4,420

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R214 Future									0.00	0	19,991
R214 On 07/05/2015 Bond Future	9.14	Call			7,583.28000	7.58328	7,284,670	14.14	0.00	0	0
R214 On 07/05/2015 Bond Future	9.14	Put			169.35000	0.16935	187,640	14.14	0.00	0	0
R214 On 07/05/2015 Bond Future	9.15	Call			7,654.91000	7.65491	7,355,750	14.15	0.00	0	0
R214 On 07/05/2015 Bond Future	9.15	Put			163.87000	0.16387	181,610	14.15	0.00	0	0
R214 On 07/05/2015 Bond Future	9.16	Call			7,726.57000	7.72657	7,426,880	14.16	0.00	0	0
R214 On 07/05/2015 Bond Future	9.16	Put			158.55000	0.15855	175,760	14.16	0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Call			5,272.72000	5.27272	5,036,020	13.18	0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Put			1,385.76000	1.38576	1,471,670	13.18	0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Call			5,330.84000	5.33084	5,092,940	13.19	0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Put			1,361.37000	1.36137	1,446,080	13.19	0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Call			5,389.18000	5.38918	5,150,100	13.20	0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Put			1,337.33000	1.33733	1,420,860	13.20	0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Call			2,378.34000	2.37834	2,244,430	13.03	0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Put			5,311.33000	5.31133	5,504,960	13.03	0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Call			2,413.06000	2.41306	2,277,850	13.04	0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Put			5,252.24000	5.25224	5,444,570	13.04	0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Call			2,343.65000	2.34365	2,211,050	13.02	0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Put			5,370.62000	5.37062	5,565,560	13.02	0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Put			5,926.40000	5.92640	6,121,650	12.73	0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Call			2,810.35000	2.81035	2,670,270	12.72	0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Put			6,043.09000	6.04309	6,240,670	12.72	0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Call			2,845.55000	2.84555	2,704,300	12.72	0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Put			5,984.54000	5.98454	6,180,950	12.72	0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Call			2,880.99000	2.88099	2,738,580	12.73	0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									0.00	0	19,991
Total for Bond									244,679,344.79	2,321	407,938
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future									0.00	0	0
Total For AIR03/R157									0.00	0	0
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future									0.00	0	0
Total For E170									0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future									0.00	0	0
Total For ES18									0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2032										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R157 Future										0.00	0	0
Total For R208/R157										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 07/05/2015 GOVI			498.74800	498.74800	499.87600	499.87600				0.00	0	457
GOVI On 06/08/2015 GOVI			506.89600	506.89600	508.04500	508.04500				0.00	0	29
GOVI On 05/11/2015 GOVI			515.42100	515.42100	516.58700	516.58700				0.00	0	0
Total GOVI Future										0.00	0	486
GOVI On 07/05/2015 GOVI	449.99	Call			498,860.00000	49.88600	487,580,000			0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			498,760.00000	49.87600	487,480,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			498,660.00000	49.86600	487,380,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			80,350.00000	8.03500	68,860,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			80,550.00000	8.05500	69,060,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			80,450.00000	8.04500	68,960,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			134,130.00000	13.41300	145,790,000			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			134,230.00000	13.42300	145,890,000			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			134,030.00000	13.40300	145,690,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Call			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	486
Total for GOVI										0.00	0	486
AL12 On 07/05/2015 Index Future			563.50500	563.50500	565.63300	565.63300				0.00	0	0
Total AL12 Future										0.00	0	0
Total For AL12										0.00	0	0
AL37 On 07/05/2015 Index Future			461.30200	461.30200	461.84500	461.84500				0.00	0	119
AL37 On 06/08/2015 Index Future			468.83800	468.83800	469.39200	469.39200				0.00	0	0
Total AL37 Future										0.00	0	119
Total For AL37										0.00	0	119
AL7T On 07/05/2015 Index Future			550.31100	550.31100	551.48700	551.48700				0.00	0	3
AL7T On 06/08/2015 Index Future			559.30100	559.30100	560.49900	560.49900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL7T Future									0.00	0	3
Total For AL7T									0.00	0	3
ALBI On 07/05/2015 Index Future			502.67100	502.67100	503.85400	503.85400			150,801,300.00	30	618
ALBI On 06/08/2015 Index Future			510.88200	510.88200	512.08800	512.08800			30,652,920.00	6	10
ALBI On 05/11/2015 Index Future			519.47500	519.47500	520.69800	520.69800			0.00	0	0
Total ALBI Future									181,454,220.00	36	628
Total For ALBI									181,454,220.00	36	628
IGOV On 07/05/2015 Index Future			224.92900	224.92900	225.04900	225.04900			0.00	0	1,076
IGOV On 06/08/2015 Index Future			228.62200	228.62200	228.74400	228.74400			0.00	0	100
IGOV On 05/11/2015 Index Future			232.48500	232.48500	232.60900	232.60900			0.00	0	0
Total IGOV Future									0.00	0	1,176
Total For IGOV									0.00	0	1,176
ILBI On 07/05/2015 Index Future			609.07700	609.07700	609.40700	609.40700			0.00	0	0
ILBI On 06/08/2015 Index Future			619.06700	619.06700	619.40400	619.40400			0.00	0	159
Total ILBI Future									0.00	0	159
Total For ILBI									0.00	0	159
Total for Index									181,454,220.00	36	2,085
JIBAR F On 18/03/2015 Jibar Future			6.11000	93.89000	6.11000	93.89000			0.00	0	2,850
JIBAR F On 15/04/2015 Jibar Future			6.13000	93.87000	6.13000	93.87000			0.00	0	0
JIBAR F On 20/05/2015 Jibar Future			6.16000	93.84000	6.16000	93.84000			0.00	0	0
JIBAR F On 17/06/2015 Jibar Future			6.18000	93.82000	6.18000	93.82000			0.00	0	5,000
JIBAR F On 15/07/2015 Jibar Future			6.22000	93.78000	6.22000	93.78000			0.00	0	0
JIBAR F On 19/08/2015 Jibar Future			6.24500	93.75500	6.24500	93.75500			0.00	0	0
JIBAR F On 16/09/2015 Jibar Future			6.24000	93.76000	6.24000	93.76000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			6.39000	93.61000	6.39000	93.61000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			6.56000	93.44000	6.56000	93.44000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			6.70000	93.30000	6.70000	93.30000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			6.87000	93.13000	6.87000	93.13000			0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			6.98000	93.02000	6.98000	93.02000			0.00	0	0
Total Jibar Future									0.00	0	7,850
Total For JIBAR FUTURE									0.00	0	7,850
Total for Jibar									0.00	0	7,850
Total for Derivatives :									426,133,564.79	2,357	418,359
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.04632			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			6.72000	103.45646	6.72000	103.43767			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.27939			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			8.03000	108.21672	8.03000	108.19320			0.00	0	500,000,000
Total AA05 SPOT									0.00	0	500,000,000
Total For AA05									0.00	0	500,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.84390			0.00	300,000,000	150,000,000
Total AA06 SPOT									0.00	300,000,000	150,000,000
Total For AA06									0.00	300,000,000	150,000,000
AA07 On 15/04/2021 Spot Bond			8.60000	107.62276	8.60000	107.59786			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	105.80500	10.00000	105.77700			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	99.94779			0.00	400,000,000	200,000,000
Total AB010 SPOT									0.00	400,000,000	200,000,000
Total For AB010									0.00	400,000,000	200,000,000
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.02085			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			8.89500	100.30547	8.89500	100.28135			0.00	0	0
Total AB013 SPOT									0.00	0	0
Total For AB013									0.00	0	0
AB014L On 19/11/2024 Spot Bond			100.00000	9.54964	100.00000	9.52573			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	102.86899	10.84000	102.83900			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	10.96969	100.00000	10.94724			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB06 On 27/03/2015 Spot Bond			6.84000	103.46831	6.84000	103.44903		76,608,000,000,000.00	11,200,000,000	2,920,000,000	

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 AB06 SPOT									'6,608,000,000,000.00	11,200,000,000	2,920,000,000
Total For AB06									'6,608,000,000,000.00	11,200,000,000	2,920,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.97225			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			8.25500	107.18740	8.25500	107.16346			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	106.89300	10.00000	106.86500			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			2.41000	125.52600	2.41000	271.85450			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN0: On 25/02/2015 Spot Bond				100.00000	0.00000	99.98339			0.00	0	0
Total ABFN04 SPOT									0.00	0	0
Total For ABFN04									0.00	0	0
ABFN0: On 17/03/2016 Spot Bond				100.00000	0.00000	101.84985			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN0: On 17/03/2018 Spot Bond				100.00000	0.00000	101.43105			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN0: On 17/03/2020 Spot Bond				100.00000	0.00000	101.48753			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN0: On 17/03/2026 Spot Bond				100.00000	0.00000	101.52506			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				100.00000	0.00000	98.90812			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN1: On 09/04/2017 Spot Bond				100.00000	0.00000	100.69916			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	100.39198			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABN03I On 12/03/2015 Spot Bond			100.00000	97.54745	100.00000	97.29142				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.15000	173.15227	2.15000	173.14210				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	164.09825	2.76000	164.08594				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	174.89773	2.17000	174.88737				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	186.89638	1.82000	186.88707				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			7.60125	80.70523	7.60125	80.68903				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			7.60125	80.70523	7.60125	80.68903				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	97.62000				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	101.39058				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	96.35000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	95.50000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	94.97000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	93.55000				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	92.98000				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	100.99791				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	100.86057				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	92.64000				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	91.97000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	91.73000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	91.45000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.13896				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.01000	109.50930	7.01000	109.48846				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.85898				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	90.17000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	89.67000				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			2.75000	93.65822	2.75000	107.58028				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			2.49500	102.22261	2.49500	161.31282				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			2.38000	116.88425	2.38000	214.34843				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	88.45000				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			8.98500	92.99147	8.98500	92.96889				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	100.56000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	84.99000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.17315				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	96.20000				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	103.36500				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	107.93704	9.63000	107.90915				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	99.79000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.01500	112.53984	9.01500	112.51258				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			8.30500	95.41428	8.30500	95.39294				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	100.85000				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	110.36000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.11000	111.81086	9.11000	111.78349				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	90.12000				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	101.63822				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	100.48128				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			7.75500	110.06840	7.75500	110.04527				0.00	0	1,676,800,000
Total ABS10 SPOT										0.00	0	1,676,800,000
Total For ABS10										0.00	0	1,676,800,000
ABS11 On 09/04/2021 Spot Bond			8.31000	108.87148	8.31000	108.84713				0.00	0	500,000,000
Total ABS11 SPOT										0.00	0	500,000,000
Total For ABS11										0.00	0	500,000,000
ABS5 On 01/05/2015 Spot Bond			6.88000	102.88940	6.88000	102.87024				0.00	0	5,500,000,000
Total ABS5 SPOT										0.00	0	5,500,000,000
Total For ABS5										0.00	0	5,500,000,000
ABS6 On 01/06/2020 Spot Bond			8.39500	101.10023	8.39500	101.07740				0.00	0	807,700,000
Total ABS6 SPOT										0.00	0	807,700,000
Total For ABS6										0.00	0	807,700,000
ABS7 On 11/09/2026 Spot Bond			9.21000	101.17596	9.21000	101.15080				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			7.29500	106.23039	7.29500	106.20937				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS9 SPOT										0.00	0	0
Total For ABS9										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.22000	217.51061	2.22000	275.56921				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS13 On 31/01/2017 Spot Bond			2.04000	126.08461	2.04000	128.88955				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.29000	128.68407	2.29000	131.26067				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00653	100.00000	0.00651				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	93.79188	100.00000	93.55443				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			11.17000	107.27205	11.17000	107.23984				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	100.10363				0.00	0	0
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	6.49104	100.00000	6.47496				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	100.10634				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	100.14460				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	38.68958	100.00000	38.59378				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	100.10093				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	68.28948	11.00000	68.26996				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	38.68958	100.00000	38.59378				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	101.52456				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	101.66915				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	101.46008				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	101.50365				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	101.52282				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.57772				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.57772				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.58089				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.58089				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.57453				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	94.42078				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	106.89300	10.00000	106.86500				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	101.26315				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.47754				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	101.52086				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	101.53823				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	101.50340				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	101.42524				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			8.79500	106.34569	8.79500	106.51811				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.66649				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	101.30631				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	88.48610				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	179.90270				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	179.98527				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	101.45999				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	102.42914				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	99.87515				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	102.42770				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	100.57206				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	101.01888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	106.89300	10.00000	106.86500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	102.57755				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.59005				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.46524				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.45955				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	101.29808				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.26840				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	101.32600				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.43407				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.37303				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	101.30331				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	101.32251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	104.45079	10.23000	104.42200				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.34153				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	101.31204				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	119.92675				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.97000	104.69596	8.97000	104.67073				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.42877				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	117.04641	1.75000	117.14982				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	101.35350				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	101.32407				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	101.40208				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	101.44544				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	101.35869				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.60437				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	101.89956				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	102.95683				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	101.34307				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	102.39886				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	101.43677				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	101.39819				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.47211				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	101.49476				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	101.61833				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	101.85320				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	101.50007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.50007				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	101.58413				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	101.41075				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	101.58564				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	103.36946				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	101.58413				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	96.50927				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.52971				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	101.51481				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	130.31659				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	131.23968				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	101.32398				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	101.31183				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	100.07106				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	101.34481				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	101.36425				0.00	0	100,000,000
Total ACL213 SPOT										0.00	0	100,000,000
Total For ACL213										0.00	0	100,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.40208				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	101.32572				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	101.32398				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.44433				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.81348				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	100.50891				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	100.55994				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	99.93293				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCP0 On 02/03/2015 Spot Bond				100.00000	0.00000	101.64175				0.00	0	0
Total ADCP09 SPOT										0.00	0	0
Total For ADCP09										0.00	0	0
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	101.78805				0.00	0	0
Total ADCP10 SPOT										0.00	0	0
Total For ADCP10										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	21.34283	100.00000	21.28939				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	14.34765	100.00000	14.31212				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.02006				0.00	8,000,000,000	4,000,000,000
Total AHF1A1 SPOT										0.00	8,000,000,000	4,000,000,000
Total For AHF1A1										0.00	8,000,000,000	4,000,000,000
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.76126				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	100.83436				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.93172				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	100.72978				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A On 18/04/2016 Spot Bond			7.54000	101.29056	7.54000	101.26996				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	100.93265				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.08087				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.34000	104.66619	8.34000	104.64256				0.00	0	3,048,100,000
Total AIR01 SPOT										0.00	0	3,048,100,000
Total For AIR01										0.00	0	3,048,100,000
AIR02 On 30/04/2023 Spot Bond			9.11000	118.34998	9.11000	118.32102				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			6.98500	108.86301	6.98500	108.84237				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			8.72500	105.51177	8.72500	105.48687				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	15.21038	100.00000	15.17652				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			9.47500	106.59340	9.47500	106.56614				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			2.74500	165.79640	2.74500	165.78397				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	101.71936				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	99.82011				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	78.49462	100.00000	78.32618				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	101.23219				0.00	800,000,000	800,000,000
Total APF01 SPOT										0.00	800,000,000	800,000,000
Total For APF01										0.00	800,000,000	800,000,000
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.32522				0.00	3,000,000,000	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF02 SPOT										0.00	3,000,000,000	1,500,000,000
Total For APF02										0.00	3,000,000,000	1,500,000,000
ASN00: On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00: On 22/03/2016 Spot Bond				100.00000	0.00000	101.35578				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	99.82934				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	101.27591				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN00: On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										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	101.37302				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	101.64746				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	101.92880				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	110.90500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015 On 11/04/2017 Spot Bond				100.00000	0.00000	94.14000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016 On 09/03/2016 Spot Bond				100.00000	0.00000	103.79816				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017 On 09/06/2017 Spot Bond				100.00000	0.00000	92.73749				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020 On 07/12/2033 Spot Bond			2.63000	130.08026	2.63000	233.28711				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022 On 07/07/2017 Spot Bond				100.00000	0.00000	106.36851				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN023 On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN024 On 07/08/2015 Spot Bond				100.00000	0.00000	107.91088				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN025 On 20/06/2019 Spot Bond				100.00000	0.00000	99.95791				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 On 14/08/2017 Spot Bond				100.00000	0.00000	90.37757				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN031 On 19/09/2017 Spot Bond				100.00000	0.00000	102.99902				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032 On 20/06/2019 Spot Bond				100.00000	0.00000	101.44272				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034 On 10/11/2019 Spot Bond				100.00000	0.00000	100.30553				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			2.64500	163.00178	2.64500	206.50835				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
ASN35 On 20/12/2016 Spot Bond			100.00000	30.52590	100.00000	30.45797				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	18.71397	100.00000	18.66762				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	18.82189	100.00000	18.77528				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	18.33621	100.00000	18.29081				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.47104				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	101.21978				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.16285				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.44000	108.08584	8.44000	108.06130				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	101.44533				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	100.76230				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.34240				0.00	60,000,000	60,000,000
Total BAW17 SPOT										0.00	60,000,000	60,000,000
Total For BAW17										0.00	60,000,000	60,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.04532				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			8.88000	105.14906	8.88000	105.12396				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.25000	107.20990	7.25000	107.18893				0.00	0	444,300,000
Total BAW2 SPOT										0.00	0	444,300,000
Total For BAW2										0.00	0	444,300,000
BAW20 On 15/01/2016 Spot Bond			100.00000	56.67844	100.00000	56.53808				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	103.84448				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			8.35500	107.60591	8.35500	107.58172				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			10.73148	103.79694	10.73148	102.93455				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			10.87901	102.11819	10.87901	101.91141				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			10.88880	102.09092	10.88880	101.90534				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	101.64507				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			10.89861	102.02026	10.89861	101.89711				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			11.42089	102.61930	11.42089	102.62910				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	101.68239				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.68239				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.00000	0.00000	101.68246				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			10.98148	101.72707	10.98148	101.66319				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			10.94262	103.01610	10.94262	102.03125				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			10.87901	102.11819	10.87901	101.91141				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			10.79549	102.53326	10.79549	102.23963				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			9.94853	98.39819	9.94853	101.90845				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				100.00000	0.00000	101.60034				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				100.00000	0.00000	101.57991				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.57991				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA21 On 30/09/2015 Spot Bond				100.00000	0.00000	100.00602				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			9.12667	104.23822	9.12667	103.19967				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.13000	101.64234	11.13000	101.60362				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.53559				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.05500	75.35771	11.05500	99.70202				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00602				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA28 On 31/12/2015 Spot Bond				100.00000	0.00000	101.45867				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	94.69261	9.28000	101.41145				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.55775				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			10.84000	74.05496	10.84000	99.63660				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.51342				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.55037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.55037				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	99.89588				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	101.49568				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	101.57021				0.00	0	500,000,000
Total BAYA39 SPOT										0.00	0	500,000,000
Total For BAYA39										0.00	0	500,000,000
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00602				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	101.57021				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.49865				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.51833				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.57030				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	101.15247				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA46 On 30/09/2015 Spot Bond				100.00000	0.00000	101.23469				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB07 On 31/03/2016 Spot Bond			13.73148	104.22260	13.73148	103.37092				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			14.87861	103.04511	14.87861	103.06525				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			13.74401	103.07103	13.74401	102.63010				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	102.02902				0.00	0	200,000,000
Total BAYB05 SPOT										0.00	0	200,000,000
Total For BAYB05										0.00	0	200,000,000
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	102.02902				0.00	0	300,000,000
Total BAYB06 SPOT										0.00	0	300,000,000
Total For BAYB06										0.00	0	300,000,000
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	102.02902				0.00	0	700,000,000
Total BAYB07 SPOT										0.00	0	700,000,000
Total For BAYB07										0.00	0	700,000,000
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	102.10239				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.77165				0.00	0	600,000,000
Total BAYB09 SPOT										0.00	0	600,000,000
Total For BAYB09										0.00	0	600,000,000
BAYC10 On 31/12/2016 Spot Bond			100.00000	27.80516	100.00000	27.75241				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.47380	100.00000	21.42062				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.54357	100.00000	19.49517				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.06393	100.00000	12.03406				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	12.08277	100.00000	12.05251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.58587	100.00000	14.54975				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.63840	100.00000	12.60711				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.67847				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.67130				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	100.89694				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	100.94909				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	9.11461	100.00000	9.09204				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	9.11461	100.00000	9.09204				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP90I On 05/03/2015 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total BCP90U SPOT										0.00	0	0
Total For BCP90U										0.00	0	0
BCP91I On 23/04/2015 Spot Bond			100.00000	86.49289	100.00000	86.28842				0.00	0	0
Total BCP91U SPOT										0.00	0	0
Total For BCP91U										0.00	0	0
BCP92I On 21/05/2015 Spot Bond			100.00000	81.11111	100.00000	80.93126				0.00	0	0
Total BCP92U SPOT										0.00	0	0
Total For BCP92U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.12000	103.38934	2.12000	179.93770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0202 On 28/04/2028 Spot Bond			7.63000	103.24950	7.63000	167.42542				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			7.63000	97.28013	7.63000	167.68986				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.01500	103.72735	8.01500	103.70496				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.44000	102.08865	7.44000	102.06805				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.50487				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	100.71276				0.00	0	300,000,000
Total BG22A2 SPOT										0.00	0	300,000,000
Total For BG22A2										0.00	0	300,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.72657				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	100.77258				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	100.81855				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	100.94682				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	35.73857	100.00000	35.65007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.52600				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.53612				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	100.53950				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	100.57995				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	100.63381				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	22.36795	100.00000	22.31256				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	22.36795	100.00000	22.31256				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	101.52130				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	101.55036				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			7.90500	105.61825	7.90500	105.59564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.63750				0.00	0	50,000,000
Total BG42B SPOT										0.00	0	50,000,000
Total For BG42B										0.00	0	50,000,000
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.79226				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	16.04493	100.00000	16.00520				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	16.04493	100.00000	16.00520				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	100.04494				0.00	0	40,000,000
Total BGL01 SPOT										0.00	0	40,000,000
Total For BGL01										0.00	0	40,000,000
BGL02 On 19/11/2024 Spot Bond			10.54500	104.63687	10.54500	103.82402				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	100.49070				0.00	0	200,000,000
Total BGL03 SPOT										0.00	0	200,000,000
Total For BGL03										0.00	0	200,000,000
BGL04 On 05/02/2025 Spot Bond			10.11500	101.63182	10.11500	100.02988				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	100.39822				0.00	0	0
Total BGR01 SPOT										0.00	0	0
Total For BGR01										0.00	0	0
BGR01U On 17/12/2015 Spot Bond			100.00000	61.24901	100.00000	61.13280				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	99.89605				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.77802				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.15000	71.17277	8.15000	103.88088				0.00	0	4,400,000,000
Total BID06 SPOT										0.00	0	4,400,000,000
Total For BID06										0.00	0	4,400,000,000
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	97.86749				0.00	0	0
Total BIDC43 SPOT										0.00	0	0
Total For BIDC43										0.00	0	0
BIDC44 On 08/05/2015 Spot Bond				100.00000	0.00000	98.73012				0.00	0	0
Total BIDC44 SPOT										0.00	0	0
Total For BIDC44										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.01668				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.01942				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.01799				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.01887				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.02045				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.02703				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	100.03693				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	95.96474	100.00000	95.71418				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.69970				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.71935				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	99.61078				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	95.45078				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC009 On 23/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC009 SPOT										0.00	0	0
Total For BTC009										0.00	0	0
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	94.84559				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC012 On 26/02/2015 Spot Bond				100.00000	0.00000	99.96547				0.00	0	0
Total BTC012 SPOT										0.00	0	0
Total For BTC012										0.00	0	0
BTC013 On 19/05/2015 Spot Bond			100.00000	81.47321	100.00000	81.29176				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0
BTC015 On 13/03/2015 Spot Bond				100.00000	0.00000	99.67990				0.00	0	0
Total BTC015 SPOT										0.00	0	0
Total For BTC015										0.00	0	0
BTC016 On 16/03/2015 Spot Bond				100.00000	0.00000	99.65602				0.00	0	0
Total BTC016 SPOT										0.00	0	0
Total For BTC016										0.00	0	0
BTC017 On 19/03/2015 Spot Bond				100.00000	0.00000	99.60152				0.00	0	0
Total BTC017 SPOT										0.00	0	0
Total For BTC017										0.00	0	0
BTC018 On 27/03/2015 Spot Bond				100.00000	0.00000	99.45871				0.00	200,000,000	200,000,000
Total BTC018 SPOT										0.00	200,000,000	200,000,000
Total For BTC018										0.00	200,000,000	200,000,000
BTC019 On 08/04/2015 Spot Bond				100.00000	0.00000	99.25031				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC019 SPOT										0.00	0	0
Total For BTC019										0.00	0	0
BTC021 On 14/04/2015 Spot Bond				100.00000	0.00000	99.14664				0.00	0	0
Total BTC021 SPOT										0.00	0	0
Total For BTC021										0.00	0	0
BTC022 On 16/04/2015 Spot Bond				100.00000	0.00000	99.11235				0.00	0	0
Total BTC022 SPOT										0.00	0	0
Total For BTC022										0.00	0	0
BTC023 On 16/07/2015 Spot Bond				100.00000	0.00000	97.36930				0.00	0	0
Total BTC023 SPOT										0.00	0	0
Total For BTC023										0.00	0	0
BTC024 On 20/04/2015 Spot Bond				100.00000	0.00000	99.04323				0.00	0	0
Total BTC024 SPOT										0.00	0	0
Total For BTC024										0.00	0	0
BTC025 On 22/04/2015 Spot Bond				100.00000	0.00000	99.00489				0.00	0	0
Total BTC025 SPOT										0.00	0	0
Total For BTC025										0.00	0	0
BTC026 On 24/04/2015 Spot Bond				100.00000	0.00000	98.96947				0.00	0	0
Total BTC026 SPOT										0.00	0	0
Total For BTC026										0.00	0	0
BTC027 On 06/05/2015 Spot Bond				100.00000	0.00000	98.76038				0.00	0	0
Total BTC027 SPOT										0.00	0	0
Total For BTC027										0.00	0	0
BTC028 On 18/05/2015 Spot Bond				100.00000	0.00000	98.55126				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	98.49976				0.00	0	0
Total BTC029 SPOT										0.00	0	0
Total For BTC029										0.00	0	0
BTC030 On 25/05/2015 Spot Bond			100.00000	80.39648	100.00000	80.21978				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		100.00000	0.00000				0.00	0	0
Total BTC032 SPOT										0.00	0	0
Total For BTC032										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	28.40812	100.00000	28.33776				0.00	0	6,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BUS01U SPOT										0.00	0	6,100,000,000
Total For BUS01U										0.00	0	6,100,000,000
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.43573				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.02456				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.05500	112.15508	9.05500	112.12765				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	105.65069				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			9.06500	104.80946	9.06500	104.78379				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			12.04000	103.35092	12.04000	103.31754				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	99.07623				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			11.94000	99.55013	11.94000	99.51824				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.15934				0.00	0	20,000,000
Total CBL15 SPOT										0.00	0	20,000,000
Total For CBL15										0.00	0	20,000,000
CBL16 On 18/05/2017 Spot Bond			8.94500	103.53571	8.94500	103.51069				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	98.26228				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.94000	97.06551	11.94000	97.03442				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.93874			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	92.98707			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.15248			0.00	0	4,000,000,000
Total CBL21 SPOT									0.00	0	4,000,000,000
Total For CBL21									0.00	0	4,000,000,000
CBL22 On 06/05/2020 Spot Bond			9.63000	98.04823	9.63000	98.02275			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.48000	119.69514	9.48000	119.66470			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.76000	113.52688	9.76000	113.49716			0.00	0	0
Total CCT02 SPOT									0.00	0	0
Total For CCT02									0.00	0	0
CCT03 On 15/03/2025 Spot Bond			8.64000	121.71565	8.64000	121.68722		5,184,000,000,000.00	600,000,000	300,000,000	
Total CCT03 SPOT								5,184,000,000,000.00	600,000,000	300,000,000	
Total For CCT03								5,184,000,000,000.00	600,000,000	300,000,000	
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.43783			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			11.25500	105.76122	11.25500	105.72924			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	103.06563			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.22152			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	106.89260	10.00000	106.86470			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.36919				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	101.66914				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	100.78362				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	101.45156				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	99.86298				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	101.34670				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	101.39867				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	101.45849				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	100.14073				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	100.13923				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	100.14718				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	101.46010				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	102.03063				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.50977	10.11000	101.48212				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	101.04837				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	121.03135	2.76000	121.02219				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	107.20244				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	118.23908	3.14000	120.85130				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	99.93302	8.25000	99.91071				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.99000	128.96397	2.99000	123.10193				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	127.74064	2.40000	121.93617				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	102.04162				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.23500	103.47792	8.23500	103.45498				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.75534				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.77145				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.28500	103.56586	8.28500	103.54277				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.28500	103.56586	8.28500	103.54277				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.33500	102.39996	8.33500	102.37699				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.49496				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.64480				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	106.89300	10.00000	106.86500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	106.89300	10.00000	106.86500				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	100.16838				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24 On 24/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	99.99991				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	100.02525	9.35000	100.00000				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	100.02525	9.35000	100.00000				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24 On 25/02/2015 Spot Bond				100.00000	0.00000	99.98075				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN24 On 25/02/2015 Spot Bond				100.00000	0.00000	99.98070				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN24 On 14/03/2015 Spot Bond				100.00000	0.00000	101.45847				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	101.21263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	101.22818				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	101.22900				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	101.21263				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.21263				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.24712				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	102.10840				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.74395				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	102.20456				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.20456				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.20456				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.65584				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			8.77000	107.00259	8.77000	106.97722				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.27983				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.69539				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.72586				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.71737				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.77683				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.01951				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	99.97686				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.94188				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	102.82039				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	102.63752				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.44783				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	101.27098				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	101.34134				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	100.66066				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.32759				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.63422				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.42606				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.62452				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	106.89300	10.00000	106.86500				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.21544				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.41057				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.27880				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	101.59429				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.23982				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.38602				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	101.37546				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	136.60406				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	102.81121				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	137.05874				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	136.00247				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	135.41957				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	132.76533				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	132.76533				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	100.18970				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			10.26500	98.88483	10.26500	98.85748				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			10.78500	100.56424	10.78500	100.53507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.31508				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	101.60492				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.18547				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	100.63524				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	100.52807				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	107.20690	8.80500	102.79962				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	101.41075				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.62878				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	129.29532				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	101.47493				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.50094				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	101.60145				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.52988				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	102.12175				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	79.81167				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	101.66926				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	101.31508				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	117.83819				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	117.88397				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	100.60458				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	101.85587				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.32263				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	102.10871				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.73869				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.33806				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.55293				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.59883				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	100.30492				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN348 On 30/06/2017 Spot Bond				100.00000	0.00000	101.28488				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.57542				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 28/05/2019 Spot Bond				100.00000	0.00000	99.88019				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN352 On 20/12/2018 Spot Bond				100.00000	0.00000	102.12162				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN353 On 30/04/2018 Spot Bond				100.00000	0.00000	102.57838				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN354 On 24/07/2017 Spot Bond				100.00000	0.00000	102.66559				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	101.28578				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.55000	103.06303	10.55000	104.44115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			9.44500	109.71678	9.44500	111.08008				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.41733				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	102.85698				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.58500	111.50098	11.58500	113.17122				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.48848				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			11.61500	106.49892	11.61500	106.33296				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.04500	106.27483	10.04500	106.13106				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.48848				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.66944				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	101.66157				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.39552				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	101.42515				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	101.42528				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	101.37092				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.93000	108.67510	8.93000	108.54405				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	104.37160				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.55813				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.55000	104.58956	10.55000	104.55987				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	104.78466	11.00000	104.75368				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 21/07/2015 Spot Bond				100.00000	0.00000	100.69440				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	101.58413				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.69623				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.37500	109.02231	11.37500	108.85584				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.73652				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.42503				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	100.72669				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	101.52108				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	101.12538				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	101.31190				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	101.34134				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	90.82590				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	101.41943				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	40.43252	7.01000	41.04032				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	174.46982				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.01500	103.72735	8.01500	147.74256				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			7.63000	37.97015	7.63000	167.42542				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			7.63000	38.40866	7.63000	167.68986				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	95.44334				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	95.40438				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.00358				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.00358				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	101.51236				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	101.41478				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	101.43400				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	100.99118				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	101.43677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.63524				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	101.30835				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1(On 20/06/2019 Spot Bond				100.00000	0.00000	101.39041				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	101.38169				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	101.39035				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	99.95454				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	100.96636				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			8.41500	110.31356	8.41500	107.89881				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.30500	103.96239	8.30500	103.93915				0.00	0	820,000,000
Total COJ04 SPOT										0.00	0	820,000,000
Total For COJ04										0.00	0	820,000,000
COJ05 On 05/06/2023 Spot Bond			9.57000	117.54449	9.57000	117.51430				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			7.51000	104.76990	7.51000	104.74869		202,770,000,000,000.00		27,000,000,000	9,000,000,000	
Total COJ06 SPOT								12,770,000,000,000.00		27,000,000,000	9,000,000,000	
Total For COJ06								12,770,000,000,000.00		27,000,000,000	9,000,000,000	
COJ07 On 23/03/2021 Spot Bond			9.14000	112.11540	9.14000	112.08771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.22500	108.02500	9.22500	107.99824				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.59500	100.92252	9.59500	100.89654				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			10.36000	102.90901	10.36000	102.88046				0.00	0	0
Total COT02 SPOT										0.00	0	0
Total For COT02										0.00	0	0
COT03 On 05/06/2028 Spot Bond			10.36000	95.68714	10.36000	95.66059				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	99.93968				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	99.88143				0.00	0	0
Total CPL005 SPOT										0.00	0	0
Total For CPL005										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.67060				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	10.97417	100.00000	10.94699				0.00	0	0
Total CPL011U SPOT										0.00	0	0
Total For CPL011U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	99.98098				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	101.32600				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL023 On 23/04/2015 Spot Bond				100.00000	0.00000	102.30548				0.00	0	0
Total CPL023 SPOT										0.00	0	0
Total For CPL023										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	99.93634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL024 On 28/05/2015 Spot Bond				100.00000	0.00000	100.09726				0.00	0	0
Total CPL025 SPOT										0.00	0	0
Total For CPL025										0.00	0	0
CPL025 On 20/08/2015 Spot Bond				100.00000	0.00000	100.24757				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL026 On 12/03/2020 Spot Bond			100.00000	10.45762	100.00000	10.43172				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL02U On 12/12/2018 Spot Bond			100.00000	13.33936	100.00000	13.30633				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			10.90500	102.35180	10.90500	101.96319				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	15.71870	100.00000	15.67978				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	6.65398	100.00000	6.63751				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	16.52852	100.00000	16.48759				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	100.56162				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG43 On 29/09/2017 Spot Bond			7.63000	101.03610	7.63000	101.01520				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG44 On 25/02/2015 Spot Bond				100.00000	0.00000	99.98247				0.00	0	0
Total DENG53 SPOT										0.00	0	0
Total For DENG53										0.00	0	0
DENG53 On 03/03/2015 Spot Bond				100.00000	0.00000	99.87741				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG54 SPOT										0.00	0	0
Total For DENG54										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.07548				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	57.49825	100.00000	57.35426				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.60797				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.04365				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC09 On 05/08/2015 Spot Bond				100.00000	0.00000	100.39545				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	100.41576				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	101.85242				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.08892				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL006 On 22/03/2019 Spot Bond				100.00000	0.00000	102.10413				0.00	0	0
Total DOL006 SPOT										0.00	0	0
Total For DOL006										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	101.61012				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.53114				0.00	0	0
Total DRD04 SPOT										0.00	0	0
Total For DRD04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.13000	106.06569	8.13000	106.04247				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.08500	112.61881	7.08500	112.59728			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			7.98500	106.35672	7.98500	106.33372		9,582,000,000,000.00	1,200,000,000	2,322,100,000	
Total DV22 SPOT								9,582,000,000,000.00	1,200,000,000	2,322,100,000	
Total For DV22								9,582,000,000,000.00	1,200,000,000	2,322,100,000	
DV23 On 27/02/2023 Spot Bond			8.77500	106.88737	8.77500	106.86243		883,834,672,500.00	100,721,900	1,253,038,000	
Total DV23 SPOT								883,834,672,500.00	100,721,900	1,253,038,000	
Total For DV23								883,834,672,500.00	100,721,900	1,253,038,000	
DV24 On 18/02/2024 Spot Bond			8.85500	105.28251	8.85500	105.25731		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			9.02500	108.63524	9.02500	108.60876		0.00	0	300,000,000	
Total DV29 SPOT								0.00	0	300,000,000	
Total For DV29								0.00	0	300,000,000	
DVC001 On 23/06/2015 Spot Bond				100.00000	0.00000	101.14869		0.00	0	0	
Total DVC005 SPOT								0.00	0	0	
Total For DVC005								0.00	0	0	
DVC001 On 29/06/2015 Spot Bond				100.00000	0.00000	101.04601		0.00	0	0	
Total DVC006 SPOT								0.00	0	0	
Total For DVC006								0.00	0	0	
DVC001 On 15/09/2015 Spot Bond				100.00000	0.00000	101.32334		0.00	0	0	
Total DVC007 SPOT								0.00	0	0	
Total For DVC007								0.00	0	0	
DVC001 On 20/11/2015 Spot Bond				100.00000	0.00000	100.07516		0.00	0	0	
Total DVC008 SPOT								0.00	0	0	
Total For DVC008								0.00	0	0	
DVC001 On 11/06/2015 Spot Bond				100.00000	0.00000	101.36035		0.00	0	0	
Total DVC009 SPOT								0.00	0	0	
Total For DVC009								0.00	0	0	
DVC011 On 15/09/2015 Spot Bond				100.00000	0.00000	101.38051		0.00	0	0	
Total DVC010 SPOT								0.00	0	0	
Total For DVC010								0.00	0	0	
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.12474		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.28944				0.00	680,000,000	30,000,000
Total DVF17 SPOT										0.00	680,000,000	30,000,000
Total For DVF17										0.00	680,000,000	30,000,000
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.57218				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			7.49500	127.28461	7.49500	127.25874				0.00	0	2,000,000,000
Total E170 SPOT										0.00	0	2,000,000,000
Total For E170										0.00	0	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	94.23016				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC02 SPOT										0.00	0	0
Total For EFC02										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.35000	98.62591	2.35000	98.61955				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	101.08789	1.20000	134.85746				0.00	0	300,000,000
Total EL15 SPOT										0.00	0	300,000,000
Total For EL15										0.00	0	300,000,000
EL28 On 02/05/2028 Spot Bond			2.19500	122.47097	2.19500	122.46359				0.00	0	8,140,000,000
Total EL28 SPOT										0.00	0	8,140,000,000
Total For EL28										0.00	0	8,140,000,000
EL29 On 19/11/2029 Spot Bond			2.14500	110.63320	2.14500	110.62667				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.15500	110.33925	2.15500	110.33272				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.23000	102.26732	2.23000	102.26109				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			2.33000	99.01347	2.33000	99.00714				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.03000	107.24959	9.03000	107.22342				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			8.88000	113.39629	8.88000	113.36908				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			9.41000	106.98932	9.41000	106.96215				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			9.66000	98.80178	9.66000	100.24115				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			9.80000	110.39689	9.80000	107.77879				0.00	0	4,333,332,900
Total EMM05 SPOT										0.00	0	4,333,332,900
Total For EMM05										0.00	0	4,333,332,900
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.05442				0.00	200,000,000	100,000,000
Total EPF001 SPOT										0.00	200,000,000	100,000,000
Total For EPF001										0.00	200,000,000	100,000,000
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	96.24386				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	101.50534				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	100.38609				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	100.37147				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPFC1:On 05/11/2015 Spot Bond				100.00000	0.00000	100.35219				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC1:On 19/05/2015 Spot Bond				100.00000	0.00000	102.21815				0.00	0	0
Total EPFC13 SPOT										0.00	0	0
Total For EPFC13										0.00	0	0
EPFC1:On 27/05/2015 Spot Bond			100.00000	82.66530	100.00000	79.86871		680,000,000,000,000.00		6,800,000,000	6,800,000,000	
Total EPFC14 SPOT								10,000,000,000,000.00		6,800,000,000	6,800,000,000	
Total For EPFC14								10,000,000,000,000.00		6,800,000,000	6,800,000,000	
EPFC1:On 24/08/2015 Spot Bond			100.00000	69.36574	100.00000	100.00000		750,000,000,000,000.00		17,500,000,000	17,500,000,000	
Total EPFC15 SPOT								10,000,000,000,000.00		17,500,000,000	17,500,000,000	
Total For EPFC15								10,000,000,000,000.00		17,500,000,000	17,500,000,000	
EPFC1:On 23/02/2016 Spot Bond			100.00000	55.03279	100.00000	100.00000		370,000,000,000,000.00		13,700,000,000	13,700,000,000	
Total EPFC16 SPOT								10,000,000,000,000.00		13,700,000,000	13,700,000,000	
Total For EPFC16								10,000,000,000,000.00		13,700,000,000	13,700,000,000	
EQ209:On 11/06/2015 Spot Bond			100.00000	97.22535	100.00000	96.88421		0.00		0	0	
Total EQ209U SPOT								0.00		0	0	
Total For EQ209U								0.00		0	0	
EQS02 On 01/07/2015 Spot Bond			11.03000	102.55510	11.03000	102.52525		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	102.86235		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	99.58089		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	99.81509		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			9.42000	101.26080	9.42000	101.23520		0.00		0	0	
Total EQS07 SPOT								0.00		0	0	
Total For EQS07								0.00		0	0	
EQS08:On 04/10/2018 Spot Bond				100.00000	0.00000	101.12377		0.00		0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	96.75386				0.00	0	2,779,745,800
Total EQS09 SPOT										0.00	0	2,779,745,800
Total For EQS09										0.00	0	2,779,745,800
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.15144				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.16080				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	106.89300	10.00000	106.86500				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.13771				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.14327				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.13660				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.14123				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.13843				0.00	190,000,000	95,000,000
Total ERSA18 SPOT										0.00	190,000,000	95,000,000
Total For ERSA18										0.00	190,000,000	95,000,000
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.13654				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.80000	100.40403	6.80000	100.38559			0.00	0	13,200,000,000
Total ES15 SPOT									0.00	0	13,200,000,000
Total For ES15									0.00	0	13,200,000,000
ES18 On 20/04/2018 Spot Bond			7.41000	108.31889	7.41000	108.29724		7,570,941,495,000.00	1,021,719,500	14,773,650,100	
Total ES18 SPOT								7,570,941,495,000.00	1,021,719,500	14,773,650,100	
Total For ES18								7,570,941,495,000.00	1,021,719,500	14,773,650,100	
ES23 On 25/01/2023 Spot Bond			8.08500	111.87897	8.08500	111.85447		3,622,430,080,500.00	448,043,300	50,340,658,800	
Total ES23 SPOT								3,622,430,080,500.00	448,043,300	50,340,658,800	
Total For ES23								3,622,430,080,500.00	448,043,300	50,340,658,800	
ES26 On 02/04/2026 Spot Bond			8.39000	99.28460	8.39000	99.26218		14,587,483,250,000.00	1,738,675,000	10,774,318,400	
Total ES26 SPOT								14,587,483,250,000.00	1,738,675,000	10,774,318,400	
Total For ES26								14,587,483,250,000.00	1,738,675,000	10,774,318,400	
ES33 On 15/09/2033 Spot Bond			9.12500	88.96370	9.08500	89.25830		515,635,500,000.00	56,508,000	95,941,132,200	
Total ES33 SPOT								515,635,500,000.00	56,508,000	95,941,132,200	
Total For ES33								515,635,500,000.00	56,508,000	95,941,132,200	
ES42 On 25/04/2042 Spot Bond			9.08500	96.98878	9.08500	96.96512		0.00	0	18,200,000,000	
Total ES42 SPOT								0.00	0	18,200,000,000	
Total For ES42								0.00	0	18,200,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.92212		0.00	0	0	
Total EXX01 SPOT								0.00	0	0	
Total For EXX01								0.00	0	0	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.02664		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	
Total For EXX02								0.00	0	0	
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.00011		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	100.76203		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	101.21666		0.00	0	0	
Total FIFB03 SPOT								0.00	0	0	
Total For FIFB03								0.00	0	0	
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.01989		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	103.20630				0.00	0	0
Total FIFC12 SPOT										0.00	0	0
Total For FIFC12										0.00	0	0
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	102.69317				0.00	0	0
Total FIFC13 SPOT										0.00	0	0
Total For FIFC13										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	100.01797				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	99.89138				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.89226	100.00000	10.86497				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	10.60111	100.00000	10.57457				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.48246				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.24400				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.65670				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	101.77281				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			8.94000	100.12235	8.94000	100.09829				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	101.42129				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.42122			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.64867			0.00	380,000,000	190,000,000
Total FRB10 SPOT									0.00	380,000,000	190,000,000
Total For FRB10									0.00	380,000,000	190,000,000
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.87912			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.92270			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	101.95486			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			9.63000	104.81648	9.63000	103.99008			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			9.72000	109.27439	9.72000	109.24590			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	101.59970			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.29000	130.39417	2.29000	131.26067			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.25000	126.96800	2.25000	274.97865		234,000,000,000.00	0.00	104,000,000	52,000,000
Total FRBI23 SPOT								234,000,000,000.00		104,000,000	52,000,000
Total For FRBI23								234,000,000,000.00		104,000,000	52,000,000
FRBI25 On 31/01/2025 Spot Bond			2.46500	103.81198	2.46500	110.34386			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			2.47500	102.44661	2.47500	161.66640			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.27000	118.71664	2.27000	217.70940				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			7.28000	109.36124	7.28000	109.33964				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			7.71400	65.17174	7.71400	64.54753				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			9.43500	41.81296	9.43500	40.90731				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.67000	40.51151	9.67000	39.57308				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC02 On 02/03/2015 Spot Bond			100.00000	98.64865	100.00000	98.38275				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC03 On 27/03/2015 Spot Bond			100.00000	100.23639	100.00000	99.98327				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	102.34254				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	101.68668				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	101.46015				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	101.60306				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	100.11088	7.47000	98.00000				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 FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.11088	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	101.58413				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.50961				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	101.76767				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	101.55813				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	100.08910	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	101.65688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For FRC130										0.00	0	0
FRC130(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
FRC131(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
FRC132(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
FRC133(On 20/09/2017 Spot Bond				100.00000	0.00000	102.04248				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134(On 20/09/2017 Spot Bond				100.00000	0.00000	101.98204				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135(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
FRC136(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
FRC137(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
FRC138(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
FRC139(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	19.38329	100.09221	19.33525				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	101.41422				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	110.12209				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	101.87804				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	103.40642				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	101.56812				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	101.58557				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	101.44790				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	101.48013				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154: On 20/12/2017 Spot Bond				100.00000	0.00000	101.93885				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155: On 20/12/2017 Spot Bond				100.00000	0.00000	101.45412				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161: On 14/12/2018 Spot Bond			13.22500	63.03174	13.22500	63.00896				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162: On 20/03/2018 Spot Bond				100.00000	0.00000	101.37084				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163: On 20/03/2018 Spot Bond				100.00000	0.00000	101.37258				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166: On 20/03/2018 Spot Bond				100.00000	0.00000	102.01759				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167: On 20/06/2018 Spot Bond				100.00000	0.00000	101.43504				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168: On 31/01/2025 Spot Bond			3.69500	95.65933	3.69500	98.95758				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169: On 20/06/2018 Spot Bond				100.00000	0.00000	101.49746				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170: On 20/06/2018 Spot Bond				100.00000	0.00000	101.49746				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171: On 21/02/2018 Spot Bond				100.00000	0.00000	100.02261				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172: On 30/06/2017 Spot Bond				100.00000	0.00000	101.31508				0.00	0	4,190,000,000

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 FRC173 SPOT										0.00	0	4,190,000,000
Total For FRC173										0.00	0	4,190,000,000
FRC173 On 20/06/2018 Spot Bond				100.00000	0.00000	99.53098				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	101.41075				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.37779				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	100.46474				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.61358				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	100.29514				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	100.45999				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	100.71645				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	101.85242				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	101.46625				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	101.86766				0.00	0	2,100,000,000
Total FRC185 SPOT										0.00	0	2,100,000,000
Total For FRC185										0.00	0	2,100,000,000
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	101.36217				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				100.00000	0.00000	101.48013				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.48013				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 14/03/2016 Spot Bond				100.00000	0.00000	101.41481				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190 On 02/04/2017 Spot Bond				100.00000	0.00000	101.11826				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	101.17880				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 08/04/2016 Spot Bond				100.00000	0.00000	101.23988				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193 On 25/11/2020 Spot Bond			10.00000	106.89300	10.00000	106.86500				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	100.95131				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194 On 20/06/2024 Spot Bond				100.00000	0.00000	101.56333				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	100.93500				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	101.22187				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	100.87289				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.87522				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	100.81079				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC201 On 17/04/2016 Spot Bond				100.00000	0.00000	100.73764				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC202 On 17/04/2017 Spot Bond				100.00000	0.00000	100.81079				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC203 On 17/04/2016 Spot Bond				100.00000	0.00000	100.73471				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC204 On 06/05/2017 Spot Bond				100.00000	0.00000	100.41271				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC205 On 06/05/2017 Spot Bond			8.75000	100.46303	8.75000	100.43861				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC206 On 20/06/2019 Spot Bond				100.00000	0.00000	105.43529				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.68949	100.00000	10.66302				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	9.75899	100.00000	9.73482				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	101.34732				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	1.70159	100.00000	1.69737				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	100.02344				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	21.75835	100.00000	21.70446				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	100.33491				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	10.54008	100.00000	10.51399				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	16.28304	100.00000	16.24227				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	100.33487				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	16.25435	100.00000	16.21365				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	100.33407				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	100.31746				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	100.44801				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	100.42093				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22(On 31/01/2022 Spot Bond			3.10000	124.77579	3.10000	124.76518				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.28830			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	100.28452			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	100.28452			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.08183			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC22: On 18/06/2015 Spot Bond				100.00000	0.00000	101.26682			0.00	0	0
Total FRC226 SPOT									0.00	0	0
Total For FRC226									0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.57331			0.00	0	0
Total FRC37 SPOT									0.00	0	0
Total For FRC37									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.56463			0.00	0	0
Total FRC40 SPOT									0.00	0	0
Total For FRC40									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.76349			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.61932			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.63000	114.05089	3.63000	120.71301			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.59251			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	101.60818			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69 On 31/01/2022 Spot Bond			3.68000	105.28472	3.68000	120.33852			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			3.66000	103.07590	3.66000	120.48815			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			3.36000	100.13422	3.36000	125.74429			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.43000	101.27762	3.43000	134.85402			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	100.69363			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	101.39035			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	101.58209			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	101.83981			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	101.77366			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	101.52001			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.51828			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	101.86277			0.00	0	0
Total FRC97 SPOT									0.00	0	0
Total For FRC97									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD00: On 14/03/2016 Spot Bond				100.00000	0.00000	101.36635				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01: On 22/12/2018 Spot Bond			100.00000	12.09680	100.00000	12.06684				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	40.55579	100.00000	40.45536				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	89.65666	100.00000	89.36650				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	22.83751	100.00000	22.78095				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD12: On 20/03/2018 Spot Bond			100.00000	6.49104	100.00000	6.47496				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	11.91410	100.00000	11.88460				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			5.50000	153.63772	5.50000	153.61463				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.10342				0.00	0	700,000,000
Total FRJ15 SPOT										0.00	0	700,000,000
Total For FRJ15										0.00	0	700,000,000
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.55133				0.00	1,500,000,000	10,500,000,000
Total FRJ16 SPOT										0.00	1,500,000,000	10,500,000,000
Total For FRJ16										0.00	1,500,000,000	10,500,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.79576				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.02872				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.59058			0.00	0	300,000,000
Total FRJ19 SPOT									0.00	0	300,000,000
Total For FRJ19									0.00	0	300,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.69386			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	100.36992			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.08800	83.91269	2.08800	103.56475			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.45000	102.79301	2.45000	134.29737			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.68771			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.94379	10.38000	100.91506			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.94379	10.38000	100.91506			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.62026			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.59000	99.78003	2.59000	108.32171			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.58000	208.95613	2.58000	208.39842			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS11C On 31/01/2038 Spot Bond			2.56000	108.90323	2.56000	108.89557			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.87914			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.61000	208.08384	2.61000	207.52345			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.67940			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.55000	109.51908	2.55000	109.51141			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.65000	107.19264	2.65000	107.18484			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	101.03028			0.00	0	0
Total FRS116 SPOT									0.00	0	0
Total For FRS116									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	49.80600			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	100.33246			0.00	0	0
Total FRS118 SPOT									0.00	0	0
Total For FRS118									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.75500	105.23762	2.75500	105.22966			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.73000	113.06916	2.73000	204.06834			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.78000	111.42730	2.78000	202.64958			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS122 On 31/01/2025 Spot Bond			2.48000	96.48089	2.48000	96.47431			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.81000	159.28936	2.81000	201.80416			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.03000	87.77758	3.03000	100.30933			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS125 On 11/05/2015 Spot Bond				100.00000	0.00000	100.23794			0.00	0	0
Total FRS125 SPOT									0.00	0	0
Total For FRS125									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.37000	125.88465	2.37000	272.63152			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.26000	126.87729	2.26000	274.78214			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.98000	120.54629	2.98000	261.06578			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			2.76000	100.12611	2.76000	127.44614			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	100.60387			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.29000	131.26895	2.29000	127.24715			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	100.81778			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.05332			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.43712			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			2.43000	108.31714	2.43000	108.30991			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	23.30703	104.97509	23.24676			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	29.95443	101.07593	29.87955			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	22.13060	100.44759	22.07557			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	28.23102	100.76967	28.16063			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.10000	118.13179	2.10000	118.12501			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.41000	96.53549	2.41000	110.88629			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	98.73604			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			2.44000	96.27768	2.44000	110.59006			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	99.93287			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			2.46000	125.07941	2.46000	343.21375			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	100.32010			0.00	0	600,000,000
Total FRS94 SPOT									0.00	0	600,000,000
Total For FRS94									0.00	0	600,000,000
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	99.93945			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX15 On 14/03/2015 Spot Bond			6.41000	104.06432	6.41000	104.04610		169,387,519,100,000.00	26,425,510,000	26,525,510,000	
Total FRX15 SPOT								169,387,519,100,000.00	26,425,510,000	26,525,510,000	
Total For FRX15								169,387,519,100,000.00	26,425,510,000	26,525,510,000	
FRX16 On 15/09/2016 Spot Bond			7.27500	104.64046	7.27500	104.61981		0.00	0	0	
Total FRX16 SPOT								0.00	0	0	
Total For FRX16								0.00	0	0	
FRX17 On 15/09/2017 Spot Bond			7.67500	105.69822	7.67500	105.67623		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			7.84000	111.10776	7.84000	111.08429		0.00	0	0	
Total FRX18 SPOT								0.00	0	0	
Total For FRX18								0.00	0	0	
FRX19 On 15/11/2019 Spot Bond			8.33500	105.06437	8.33500	105.04067		0.00	0	1,066,300,000	
Total FRX19 SPOT								0.00	0	1,066,300,000	
Total For FRX19								0.00	0	1,066,300,000	
FRX20 On 01/10/2020 Spot Bond			8.53000	104.48246	8.53000	104.45849		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			9.08500	92.45623	9.08500	92.43355		0.00	0	0	
Total FRX23 SPOT								0.00	0	0	
Total For FRX23								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			9.15000	112.44722	9.15000	112.41959			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			9.51000	100.89432	9.51000	103.72349			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			9.97500	96.34485	9.97500	96.31894			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			9.66500	86.70198	9.66500	86.67949			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	101.24214			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	101.25959			0.00	560,000,000	20,000,000
Total FS1A4 SPOT									0.00	560,000,000	20,000,000
Total For FS1A4									0.00	560,000,000	20,000,000
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.30316			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	101.37292			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	101.42522			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	101.65174			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS2A1 SPOT									0.00	0	0
Total For FS2A1									0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.06765			0.00	0	0
Total FS2A2 SPOT									0.00	0	0
Total For FS2A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.07080			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	99.91037			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.07370			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.07691			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.07959			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.09135			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	51.84589	100.00000	51.71606		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total FS3A1U SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For FS3A1U								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
FS3A2L On 20/02/2018 Spot Bond			100.00000	8.69830	100.00000	8.67652		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total FS3A2U SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For FS3A2U								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
FS3A3L On 20/02/2020 Spot Bond			100.00000	1.45933	100.00000	1.45568		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total FS3A3U SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For FS3A3U								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.24484	100.00000	0.24422		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total FS3A4U SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For FS3A4U								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000		650,000,000,000,000.00	96,500,000,000	96,500,000,000	
Total FS3A5U SPOT								10,000,000,000,000.00	96,500,000,000	96,500,000,000	
Total For FS3A5U								10,000,000,000,000.00	96,500,000,000	96,500,000,000	
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000		550,000,000,000,000.00	15,500,000,000	15,500,000,000	
Total FS3B1U SPOT								10,000,000,000,000.00	15,500,000,000	15,500,000,000	
Total For FS3B1U								10,000,000,000,000.00	15,500,000,000	15,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS3C1 On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			400,000,000,000,000.00	4,000,000,000	4,000,000,000
Total FS3C1U SPOT									10,000,000,000,000.00	4,000,000,000	4,000,000,000
Total For FS3C1U									10,000,000,000,000.00	4,000,000,000	4,000,000,000
FS3D1 On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			900,000,000,000,000.00	9,000,000,000	9,000,000,000
Total FS3D1U SPOT									10,000,000,000,000.00	9,000,000,000	9,000,000,000
Total For FS3D1U									10,000,000,000,000.00	9,000,000,000	9,000,000,000
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.04970			0.00	0	0
Total GBL01 SPOT									0.00	0	0
Total For GBL01									0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	101.03125			0.00	0	0
Total GFC03 SPOT									0.00	0	0
Total For GFC03									0.00	0	0
GFC04 On 11/04/2017 Spot Bond			8.80500	104.84224	8.80500	104.81743			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT32 On 11/05/2015 Spot Bond				100.00000	0.00000	100.33732			0.00	0	0
Total GPT32 SPOT									0.00	0	0
Total For GPT32									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	10.78383	100.00000	10.75713			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	18.71317	100.00000	18.66683			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	11.83113	100.00000	11.80011			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.57665			0.00	260,373,200	65,093,300
Total GRH1A2 SPOT									0.00	260,373,200	65,093,300
Total For GRH1A2									0.00	260,373,200	65,093,300
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.59911			0.00	0	250,000,000
Total GRH1A3 SPOT									0.00	0	250,000,000
Total For GRH1A3									0.00	0	250,000,000
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.62696			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	100.66558			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.80414			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	100.84183			0.00	0	300,000,000
Total GRT03 SPOT									0.00	0	300,000,000
Total For GRT03									0.00	0	300,000,000
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.36047			0.00	70,000,000	220,000,000
Total GRT04 SPOT									0.00	70,000,000	220,000,000
Total For GRT04									0.00	70,000,000	220,000,000
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.56656			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.02032			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	101.29031			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	30,331,200,000
Total GRX01U SPOT									0.00	0	30,331,200,000
Total For GRX01U									0.00	0	30,331,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	101.06966				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	102.86983				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	100.73881				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	9.00472	100.00000	8.98218				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.91797				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	101.48342				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	100.45939				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	100.46472				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC18 On 24/03/2015 Spot Bond				100.00000	0.00000	100.57483				0.00	0	0
Total HILC18 SPOT										0.00	0	0
Total For HILC18										0.00	0	0
HILC19 On 07/05/2015 Spot Bond				100.00000	0.00000	100.33732				0.00	0	0
Total HILC19 SPOT										0.00	0	0
Total For HILC19										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.77587				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.17073	101.11751	7.17073	100.13853				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	100.80998				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			8.17153	101.05675	8.17153	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	100.85382				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			8.62207	101.10166	8.62207	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.90735				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
HMS1G 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	100.79324				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.94486				0.00	0	0
Total HPF02 SPOT										0.00	0	0
Total For HPF02										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.97722				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	100.33568				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	106.89300	10.00000	106.86500				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			8.73500	102.27129	8.73500	102.24713				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	10.34173	100.00000	10.31582				0.00	0	6,000,000,000
Total HPF06 SPOT										0.00	0	6,000,000,000
Total For HPF06										0.00	0	6,000,000,000
HPF07 On 20/08/2017 Spot Bond			100.00000	20.91157	100.00000	20.85921		800,000,000,000,000.00		8,000,000,000	8,000,000,000	
Total HPF07 SPOT								10,000,000,000,000.00		8,000,000,000	8,000,000,000	
Total For HPF07								10,000,000,000,000.00		8,000,000,000	8,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 31/07/2020 Spot Bond			7.71500	109.55392	7.71500	109.53102			0.00	0	1,284,400,000
Total HWAY20 SPOT									0.00	0	1,284,400,000
Total For HWAY20									0.00	0	1,284,400,000
HWAY2 On 07/12/2023 Spot Bond			2.09000	128.42991	2.09000	278.14597			0.00	0	1,800,000,000
Total HWAY23 SPOT									0.00	0	1,800,000,000
Total For HWAY23									0.00	0	1,800,000,000
HWAY2 On 07/12/2024 Spot Bond			2.09000	131.22699	2.09000	284.20374			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			9.03000	102.62510	9.03000	102.60007			0.00	0	3,750,400,000
Total HWAY34 SPOT									0.00	0	3,750,400,000
Total For HWAY34									0.00	0	3,750,400,000
HWAY3 On 31/07/2035 Spot Bond			9.03000	102.66212	9.03000	102.63708			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF01 On 26/03/2015 Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0
Total HWF01U SPOT									0.00	0	0
Total For HWF01U									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	24.15496	100.00000	24.09514			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	60.81339	100.00000	60.66280			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	29.06166	100.00000	28.98969		228,000,000,000,000.00	2,280,000,000	330,000,000	
Total HWF05U SPOT								28,000,000,000,000.00	2,280,000,000	330,000,000	
Total For HWF05U								28,000,000,000,000.00	2,280,000,000	330,000,000	
HWF06 On 20/11/2016 Spot Bond			100.00000	21.23608	100.00000	21.18290			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	94.12762	100.00000	93.88932			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	106.89300	10.00000	106.86500			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025 On 31/01/2025 Spot Bond			1.81000	117.00721	1.80000	117.10645			116,150,133,364,000.00	64,171,344,400	89,568,872,200
Total I2025 SPOT									16,150,133,364,000.00	64,171,344,400	89,568,872,200
Total For I2025									16,150,133,364,000.00	64,171,344,400	89,568,872,200
I2038 On 31/01/2038 Spot Bond			1.83000	124.05357	1.83000	124.04733			4,405,043,142,000.00	2,407,127,400	96,212,191,500
Total I2038 SPOT									4,405,043,142,000.00	2,407,127,400	96,212,191,500
Total For I2038									4,405,043,142,000.00	2,407,127,400	96,212,191,500
I2046 On 31/03/2046 Spot Bond			1.86000	125.67429	1.86000	125.66790			89,286,589,980,000.00	48,003,543,000	69,398,927,000
Total I2046 SPOT									19,286,589,980,000.00	48,003,543,000	69,398,927,000
Total For I2046									19,286,589,980,000.00	48,003,543,000	69,398,927,000
I2050 On 31/12/2050 Spot Bond			1.91500	132.56423	1.90000	133.04505			132,787,645,022,000.00	69,340,806,800	72,869,394,400
Total I2050 SPOT									12,787,645,022,000.00	69,340,806,800	72,869,394,400
Total For I2050									12,787,645,022,000.00	69,340,806,800	72,869,394,400
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	98.50000			0.00	0	0
Total IBC01 SPOT									0.00	0	0
Total For IBC01									0.00	0	0
IBL11 On 12/03/2015 Spot Bond			7.17000	104.86600	7.17000	104.84547			0.00	0	0
Total IBL11 SPOT									0.00	0	0
Total For IBL11									0.00	0	0
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	101.69947			0.00	0	0
Total IBL13 SPOT									0.00	0	0
Total For IBL13									0.00	0	0
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.58659			0.00	0	0
Total IBL14 SPOT									0.00	0	0
Total For IBL14									0.00	0	0
IBL21 On 15/03/2016 Spot Bond			7.83500	105.93088	7.83500	105.90840			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.60500	110.87438	7.60500	110.85153			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			7.65500	101.00275	7.65500	100.98180			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.43601			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34 On 31/01/2017 Spot Bond			2.20000	99.49769	2.20000	128.50300			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.36000	102.66909	2.36000	130.68441			0.00	0	19,900,000
Total IBL36 SPOT									0.00	0	19,900,000
Total For IBL36									0.00	0	19,900,000
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.12034			0.00	0	0
Total IBL37 SPOT									0.00	0	0
Total For IBL37									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.69099			0.00	4,400,000,000	1,100,000,000
Total IBL38 SPOT									0.00	4,400,000,000	1,100,000,000
Total For IBL38									0.00	4,400,000,000	1,100,000,000
IBL39 On 02/04/2018 Spot Bond			7.72500	106.32065	7.72500	106.29852			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	101.57390			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.37597			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	100.25731			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	106.89300	10.00000	106.86500			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			8.27000	100.56293	8.27000	100.54054			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.65500	95.30407	8.65500	95.28177			0.00	0	2,488,300,000
Total IBL46 SPOT									0.00	0	2,488,300,000
Total For IBL46									0.00	0	2,488,300,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.33727			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL49 On 02/04/2018 Spot Bond			7.80500	101.65895	7.80500	101.63757			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			8.70500	102.24982	8.70500	102.22576			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	100.33021			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.44357			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	99.62891	7.90000	99.60759			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			8.05000	100.72741	8.05000	100.70545			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	100.48808			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.21280			0.00	200,000,000	100,000,000
Total IBL57 SPOT									0.00	200,000,000	100,000,000
Total For IBL57									0.00	200,000,000	100,000,000
IBL58 On 13/02/2017 Spot Bond			7.37500	102.33891	7.37500	102.31844			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			8.01000	104.21954	8.01000	104.19693			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			9.07500	107.36338	9.07500	107.33705			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.09998			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.56804				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	100.51546				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.52609				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	100.53659				0.00	600,000,000	300,000,000
Total IBL65 SPOT										0.00	600,000,000	300,000,000
Total For IBL65										0.00	600,000,000	300,000,000
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00758	100.00000	0.00757				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	100.72056				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	100.66952				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			8.28000	103.13545	8.28000	103.11246				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	99.99999				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	99.99989				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.36000	103.62354	9.36000	103.59735				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	101.76118	5.00000	101.74734				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCP02 On 19/04/2015 Spot Bond			5.00000	101.76118	5.00000	101.74734				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.34164	5.00000	100.32796				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.76559	5.00000	101.75179				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	101.81046	4.00000	101.79933				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.43556	4.00000	101.42453				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	45.10676	100.00000	44.99505				0.00	0	5,630,000,000
Total IDW01U SPOT										0.00	0	5,630,000,000
Total For IDW01U										0.00	0	5,630,000,000
IDW02L On 30/06/2016 Spot Bond			100.00000	44.92909	100.00000	44.81783				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	44.92909	100.00000	44.81783				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	108.42075	9.20000	108.39397				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.16397				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	8.74277	100.00000	8.72112				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IM1004 On 13/04/2015 Spot Bond				100.00000	0.00000	100.75386				0.00	0	0
Total IM1004 SPOT										0.00	0	0
Total For IM1004										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			8.58500	104.00965	8.58500	103.98530			0.00	0	860,000,000
Total IN04 SPOT												0.00	0	860,000,000
Total For IN04												0.00	0	860,000,000
IN09	On	01/02/2016	Spot Bond				100.00000	0.00000	100.13922			0.00	0	1,540,000,000
Total IN09 SPOT												0.00	0	1,540,000,000
Total For IN09												0.00	0	1,540,000,000
IN191U	On	16/05/2017	Spot Bond			100.00000	13.72808	100.00000	13.69370			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	89.65666	100.00000	89.36650			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	14.49406	100.00000	14.45817			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	15.63520	100.00000	15.59606			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	1.28528	100.00000	1.28283			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	9.57144	100.00000	9.54774			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	8.99181	100.00000	8.96877			0.00	0	0
Total IN281U SPOT												0.00	0	0
Total For IN281U												0.00	0	0
IN285U	On	12/03/2015	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0
Total IN285U SPOT												0.00	0	0
Total For IN285U												0.00	0	0
IN286U	On	15/07/2019	Spot Bond			100.00000	10.52714	100.00000	10.50107			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	30.87513	100.00000	30.79868			0.00	0	0
Total IN290U SPOT												0.00	0	0
Total For IN290U												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN291U On 09/07/2015 Spot Bond			100.00000	73.14629	100.00000	73.00000				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	68.35206	100.00000	68.22430				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	67.59259	100.00000	67.46765				0.00	0	0
Total IN295U SPOT										0.00	0	0
Total For IN295U										0.00	0	0
IN521U On 19/05/2015 Spot Bond			100.00000	81.47321	100.00000	81.29176				0.00	0	0
Total IN521U SPOT										0.00	0	0
Total For IN521U										0.00	0	0
INA509 On 24/02/2015 Spot Bond			6.30000	99.98274	6.30000	99.91377				0.00	0	0
Total INA509 SPOT										0.00	0	0
Total For INA509										0.00	0	0
INA511 On 10/03/2015 Spot Bond			6.30000	99.77612	6.30000	99.67313				0.00	0	0
Total INA511 SPOT										0.00	0	0
Total For INA511										0.00	0	0
INA515 On 07/04/2015 Spot Bond			6.40000	99.28623	6.40000	99.18263				0.00	0	0
Total INA515 SPOT										0.00	0	0
Total For INA515										0.00	0	0
INA516 On 14/04/2015 Spot Bond			6.40000	99.16538	6.40000	99.06203				0.00	0	0
Total INA516 SPOT										0.00	0	0
Total For INA516										0.00	0	0
INA517 On 21/04/2015 Spot Bond			6.40000	99.04483	6.40000	98.94173				0.00	0	0
Total INA517 SPOT										0.00	0	0
Total For INA517										0.00	0	0
INA519 On 05/05/2015 Spot Bond			6.50000	98.78615	6.50000	98.68199				0.00	0	0
Total INA519 SPOT										0.00	0	0
Total For INA519										0.00	0	0
INA520 On 12/05/2015 Spot Bond			6.50000	98.66465	6.50000	98.56074				0.00	0	0
Total INA520 SPOT										0.00	0	0
Total For INA520										0.00	0	0
INA522 On 26/05/2015 Spot Bond			6.50000	98.42254	6.50000	98.31915				0.00	0	0
Total INA522 SPOT										0.00	0	0
Total For INA522										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.42135				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			10.73148	103.23316	10.73148	102.58392				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			10.73148	101.98225	10.73148	101.80775				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	101.52965				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	101.50042				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.58084	6.50000	102.56281				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	101.54081				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	93.42795				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	101.43915				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	100.83199				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	106.89300	10.00000	106.86500				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	101.47903				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.65050				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	100.79310				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	103.00575				0.00	0	0
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0
ING273 On 28/02/2015 Spot Bond				100.00000	0.00000	99.89409				0.00	0	0
Total ING273 SPOT										0.00	0	0
Total For ING273										0.00	0	0
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	98.40781				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	100.73368				0.00	0	0
Total ING292 SPOT										0.00	0	0
Total For ING292										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	105.64000				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.34019				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP273U On 14/04/2015 Spot Bond			100.00000	88.37772	100.00000	88.16425				0.00	0	0
Total IP273U SPOT										0.00	0	0
Total For IP273U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.92986				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.89300	10.00000	106.86500				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	100.89474				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.90613			0.00	0	0
Total IPF03 SPOT									0.00	0	0
Total For IPF03									0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.34500	104.11752	8.34500	104.09414			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.10383			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.12982			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.14716			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	100.83080			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	100.87210			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPFC05 On 15/04/2015 Spot Bond				100.00000	0.00000	100.71288			0.00	0	0
Total IPFC05 SPOT									0.00	0	0
Total For IPFC05									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.03000	104.07880	9.03000	104.05341			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	101.41926			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			8.29500	107.43149	8.29500	107.40736			0.00	0	1,626,800,000
Total IPL6 SPOT									0.00	0	1,626,800,000
Total For IPL6									0.00	0	1,626,800,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.05583			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL8	On	10/10/2020	Spot Bond				100.00000	0.00000	100.93924			0.00	2,656,000,000	1,328,000,000
Total IPL8 SPOT												0.00	2,656,000,000	1,328,000,000
Total For IPL8												0.00	2,656,000,000	1,328,000,000
IPL9	On	20/05/2021	Spot Bond				100.00000	0.00000	100.36664			0.00	300,000,000	150,000,000
Total IPL9 SPOT												0.00	300,000,000	150,000,000
Total For IPL9												0.00	300,000,000	150,000,000
IV013	On	22/06/2015	Spot Bond				100.00000	0.00000	101.55621			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			8.35000	102.52826	8.35000	102.50542			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	103.02860			0.00	0	0
Total IV015 SPOT												0.00	0	0
Total For IV015												0.00	0	0
IV016	On	06/12/2021	Spot Bond				100.00000	0.00000	99.76961			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			3.45000	95.90593	3.45000	125.87254			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			3.65500	142.27888	3.65500	147.89266			0.00	0	0
Total IV019 SPOT												0.00	0	0
Total For IV019												0.00	0	0
IV022	On	02/04/2022	Spot Bond				100.00000	0.00000	101.26200			0.00	0	0
Total IV022 SPOT												0.00	0	0
Total For IV022												0.00	0	0
IV023	On	11/07/2022	Spot Bond				100.00000	0.00000	101.02650			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	100.89521			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	101.74764			0.00	0	0
Total IV025 SPOT												0.00	0	0
Total For IV025												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.34850			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			3.80000	97.20979	3.80000	98.04843			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			3.80000	97.12875	3.80000	104.79832			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	101.86336			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.19982			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			9.89000	114.66892	9.89000	114.63834			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	100.75948			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			3.75500	140.76388	3.75500	140.74949			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV519U On 07/05/2015 Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0
Total IV519U SPOT									0.00	0	0
Total For IV519U									0.00	0	0
IV520U On 14/05/2015 Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0
Total IV520U SPOT									0.00	0	0
Total For IV520U									0.00	0	0
IVA509 On 26/02/2015 Spot Bond			6.30000	99.98274	6.30000	99.87932			0.00	0	0
Total IVA509 SPOT									0.00	0	0
Total For IVA509									0.00	0	0
IVA510 On 05/03/2015 Spot Bond			6.30000	99.86211	6.30000	99.75894			0.00	0	0
Total IVA510 SPOT									0.00	0	0
Total For IVA510									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA511 On 12/03/2015 Spot Bond			6.30000	99.74176	6.30000	99.63884			0.00	0	0
Total IVA511 SPOT									0.00	0	0
Total For IVA511									0.00	0	0
IVA515 On 09/04/2015 Spot Bond			6.40000	99.25167	6.40000	99.14814			0.00	0	0
Total IVA515 SPOT									0.00	0	0
Total For IVA515									0.00	0	0
IVA516 On 16/04/2015 Spot Bond			6.40000	99.13091	6.40000	99.02763			0.00	0	0
Total IVA516 SPOT									0.00	0	0
Total For IVA516									0.00	0	0
IVA517 On 23/04/2015 Spot Bond			6.40000	99.01044	6.40000	98.90741			0.00	0	0
Total IVA517 SPOT									0.00	0	0
Total For IVA517									0.00	0	0
IVA519 On 07/05/2015 Spot Bond			6.50000	98.75140	6.50000	98.64732			0.00	0	0
Total IVA519 SPOT									0.00	0	0
Total For IVA519									0.00	0	0
IVA521 On 21/05/2015 Spot Bond			6.50000	98.50887	6.50000	98.40530			0.00	0	0
Total IVA521 SPOT									0.00	0	0
Total For IVA521									0.00	0	0
IVA522 On 28/05/2015 Spot Bond			6.50000	98.38805	6.50000	98.28473			0.00	0	0
Total IVA522 SPOT									0.00	0	0
Total For IVA522									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	100.94524			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	106.89300	10.00000	106.86500			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	100.80956			0.00	0	0
Total IVC006 SPOT									0.00	0	0
Total For IVC006									0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.00834			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.07057				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.02067				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	99.88386				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	100.91565				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	100.92148				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	100.93314				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	100.88065				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	100.77099				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	100.55071				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	101.41613				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.16338				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	99.96482				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	99.96519				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.09127				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.87267				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.59554				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.49447				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.31569				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.19573				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.22617				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.22617				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.61000	103.45240	8.61000	103.42831				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	12.74164	100.00000	12.71313				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	10.87885	100.00000	10.85191				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.71334				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.70000	103.95562	8.70000	103.93117				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	100.56109				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.16421				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	101.38567				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	103.73334				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	100.57190				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	101.68684				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			7.15000	102.68328	7.15000	102.66346				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	100.40307				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.02044				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	99.85639				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.46524				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	100.28605				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	100.29034				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.64378				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	100.54844				0.00	0	9,070,000,000
Total JDG01 SPOT										0.00	0	9,070,000,000
Total For JDG01										0.00	0	9,070,000,000
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.64760				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	51.71606	100.00000	51.58656				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.26047				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG12U On 18/03/2015 Spot Bond			100.00000	96.24393	100.00000	95.99524				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.53191				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	101.58809				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	99.77748				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF03U On 30/10/2015 Spot Bond			100.00000	54.60925	100.00000	54.47402			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	99.85473			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	100.56917			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			8.01000	147.54697	8.01000	147.51495			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.22711			0.00	0	300,000,000
Total LBK02 SPOT									0.00	0	300,000,000
Total For LBK02									0.00	0	300,000,000
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.26267			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.47622			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	99.96099			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.28783			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.24390			0.00	300,000,000	150,000,000
Total LBK08 SPOT									0.00	300,000,000	150,000,000
Total For LBK08									0.00	300,000,000	150,000,000
LBK11 On 28/11/2019 Spot Bond			9.65500	102.20584	9.65500	102.17922			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.46912			0.00	0	600,000,000
Total LEW01 SPOT									0.00	0	600,000,000
Total For LEW01									0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL02 On 13/08/2017 Spot Bond			8.40500	98.64207	8.40500	98.61964			0.00	0	3,685,000,000
Total LGL02 SPOT									0.00	0	3,685,000,000
Total For LGL02									0.00	0	3,685,000,000
LGL03 On 03/04/2018 Spot Bond			8.45500	77.34822	8.45500	100.82414			0.00	0	0
Total LGL03 SPOT									0.00	0	0
Total For LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.32500	99.59901	9.32500	99.57394			0.00	0	797,500,000
Total LGL04 SPOT									0.00	0	797,500,000
Total For LGL04									0.00	0	797,500,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.74746			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	102.16095			0.00	0	0
Total LHL01 SPOT									0.00	0	0
Total For LHL01									0.00	0	0
LHL02 On 13/12/2015 Spot Bond			9.67000	102.91683	9.67000	102.89013			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	102.35430			0.00	0	6,800,000,000
Total LHL03 SPOT									0.00	0	6,800,000,000
Total For LHL03									0.00	0	6,800,000,000
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	99.97180			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.07796			0.00	100,000,000	50,000,000
Total LRFA1 SPOT									0.00	100,000,000	50,000,000
Total For LRFA1									0.00	100,000,000	50,000,000
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.08871			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.09503			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	100.81521			0.00	0	0
Total MAQ060 SPOT									0.00	0	0
Total For MAQ060									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.20785				0.00	0	0
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0
MAQ06 On 09/03/2015 Spot Bond				100.00000	0.00000	99.77460				0.00	0	0
Total MAQ064 SPOT										0.00	0	0
Total For MAQ064										0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	101.35230				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ06 On 24/04/2015 Spot Bond				100.00000	0.00000	98.97250				0.00	0	0
Total MAQ066 SPOT										0.00	0	0
Total For MAQ066										0.00	0	0
MAQ06 On 11/05/2015 Spot Bond				100.00000	0.00000	98.67916				0.00	0	0
Total MAQ067 SPOT										0.00	0	0
Total For MAQ067										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	99.89004				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	99.88922				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	101.51342				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.82558				0.00	0	0
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.22109				0.00	280,000,000	70,000,000
Total MBF029 SPOT										0.00	280,000,000	70,000,000
Total For MBF029										0.00	280,000,000	70,000,000
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.91922				0.00	0	100,000,000
Total MBF030 SPOT										0.00	0	100,000,000
Total For MBF030										0.00	0	100,000,000
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.20430				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03: On 10/12/2016 Spot Bond				100.00000	0.00000	101.67501			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	100.24363			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03: On 15/04/2015 Spot Bond				100.00000	0.00000	100.73874			0.00	0	0
Total MBF038 SPOT									0.00	0	0
Total For MBF038									0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	100.80703			0.00	2,000,000,000	500,000,000
Total MBF039 SPOT									0.00	2,000,000,000	500,000,000
Total For MBF039									0.00	2,000,000,000	500,000,000
MBF04: On 06/08/2015 Spot Bond				100.00000	0.00000	100.33709			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	100.29191			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	100.29844			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04: On 08/12/2015 Spot Bond				100.00000	0.00000	101.46894			0.00	0	0
Total MBF043 SPOT									0.00	0	0
Total For MBF043									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	38.49821	100.00000	38.40287			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP25 On 22/03/2015 Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0
Total MBP25U SPOT									0.00	0	0
Total For MBP25U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	21.95285	100.00000	21.89850			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	16.39946	100.00000	16.35885			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP31 On 24/10/2017 Spot Bond			100.00000	16.48852	100.00000	16.44770			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	15.81459	100.00000	15.77499			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	21.39641	100.00000	21.34283			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.27000	105.89316	8.27000	105.86960			0.00	0	609,100,000
Total MBSA01 SPOT									0.00	0	609,100,000
Total For MBSA01									0.00	0	609,100,000
MBSA0 On 15/04/2019 Spot Bond			8.29000	105.35219	8.29000	105.32868			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	101.46089			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	102.91700			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	101.05131			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	101.09658			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			7.54000	104.92296	7.54000	104.90162			0.00	0	0
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.26000	104.80456	8.26000	104.78112			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			8.95500	106.70933	8.95500	106.68351			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.25085				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	101.29446				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			9.00500	106.51956	9.00500	106.49320				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			7.32000	104.44513	7.32000	104.42439				0.00	0	2,790,070,000
Total MGL01 SPOT										0.00	0	2,790,070,000
Total For MGL01										0.00	0	2,790,070,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	99.94067				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			8.46500	102.72317	8.46500	102.69978				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	101.43299				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			8.83000	113.07126	8.83000	110.13725				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	99.86994				0.00	0	200,000,000
Total MMIG03 SPOT										0.00	0	200,000,000
Total For MMIG03										0.00	0	200,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	25.38293	100.00000	25.32008				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.08225				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			8.16500	102.65552	8.16500	102.63296				0.00	0	140,000,000
Total MQB02 SPOT										0.00	0	140,000,000
Total For MQB02										0.00	0	140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03 On 13/07/2015 Spot Bond			7.27000	101.87967	7.27000	101.85993			0.00	0	200,000,000
Total MTN03 SPOT									0.00	0	200,000,000
Total For MTN03									0.00	0	200,000,000
MTN04 On 13/07/2017 Spot Bond			8.15500	105.38245	8.15500	105.35918			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.56419	100.89771	6.54762			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	6.65030	100.61875	6.63356			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	95.75361			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	100.17723			0.00	0	0
Total N4B508 SPOT									0.00	0	0
Total For N4B508									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.19241			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	0.94813	100.00000	0.94575			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	0.94813	100.00000	0.94575			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			8.44000	101.20795	8.44000	101.18484			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			7.66500	99.58848	7.66500	99.56779			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.52500	103.93719	8.52500	103.91323		2,131,250,000,000.00	250,000,000	125,000,000	
Total NBK11A SPOT								2,131,250,000,000.00	250,000,000	125,000,000	
Total For NBK11A								2,131,250,000,000.00	250,000,000	125,000,000	
NBK12A On 19/03/2021 Spot Bond			8.28000	109.27001	8.28000	109.24552		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK12B On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NBK12B SPOT								0.00	0	0	
Total For NBK12B								0.00	0	0	
NBK13A On 19/03/2024 Spot Bond			8.77500	110.14742	8.77500	110.12129		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	101.03361		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			8.64000	104.67095	8.64000	104.65487		0.00	0	0	
Total NBK14A SPOT								0.00	0	0	
Total For NBK14A								0.00	0	0	
NBK14B On 27/08/2015 Spot Bond				100.00000	0.00000	100.06877		0.00	0	0	
Total NBK14B SPOT								0.00	0	0	
Total For NBK14B								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15/ On 11/02/2022 Spot Bond			8.88000	99.87320	8.88000	99.63326			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.15061			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			9.61000	99.25699	9.61000	99.23126			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.75548			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.07122			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.08182			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.10810			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	101.15472			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	100.27283			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.24369			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.25015			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	100.24757			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.26778			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.14000	106.54890	7.14000	106.52826			0.00	0	819,100,000
Total NBK2A SPOT									0.00	0	819,100,000
Total For NBK2A									0.00	0	819,100,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.34896			0.00	0	0
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.09000	117.62854	8.09000	117.60277			0.00	0	1,607,200,000
Total NBK3A SPOT									0.00	0	1,607,200,000
Total For NBK3A									0.00	0	1,607,200,000
NBK4 On 28/10/2024 Spot Bond			10.18500	39.14026	10.18500	39.12986			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK6A On 19/04/2015 Spot Bond			7.07000	103.77465	7.07000	103.75475			0.00	0	930,000,000
Total NBK6A SPOT									0.00	0	930,000,000
Total For NBK6A									0.00	0	930,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.86016			0.00	40,000,000	10,000,000
Total NBK6B SPOT									0.00	40,000,000	10,000,000
Total For NBK6B									0.00	40,000,000	10,000,000
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.82437			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			7.44500	105.93550	7.44500	105.91412		67,005,000,000,000.00	9,000,000,000	4,880,000,000	
Total NBK9A SPOT								7,005,000,000,000.00	9,000,000,000	4,880,000,000	
Total For NBK9A								7,005,000,000,000.00	9,000,000,000	4,880,000,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.27466			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	99.98258			0.00	0	0
Total NCLN48 SPOT									0.00	0	0
Total For NCLN48									0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.43703			0.00	0	0
Total NCLN54 SPOT									0.00	0	0
Total For NCLN54									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	101.08342				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	100.90476				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	99.87742				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	94.84439				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	99.88376				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	100.62131				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	100.56122				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	91.24856				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	101.04231				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.17595				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	101.35112				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	101.28136				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	101.71489				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	101.23860				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.22499				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	101.22412				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	100.50301				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	101.41075				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			9.35500	110.98088	9.35500	112.35597				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	101.40208				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			9.39000	109.68366	9.39000	111.26774				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	101.41075				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	101.26841				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.30815				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	101.42463				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	101.44198				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.86000	106.10642	7.86000	106.08382				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	100.70759				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	98.52483				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.47000	108.83022	9.47000	110.00989				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	102.93132				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.98853				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	100.96417				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	100.89791				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	121.28046	9.44500	121.24954				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.05418			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	106.89300	10.00000	106.86500			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.27000	169.17145	2.27000	169.16098			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			2.66000	95.14735	2.66000	137.35911			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	184.54722	3.45000	3.45000		36,570,000,000,000.00	10,600,000,000	5,000,000,000	
Total NILB12 SPOT								16,570,000,000,000.00	10,600,000,000	5,000,000,000	
Total For NILB12								16,570,000,000,000.00	10,600,000,000	5,000,000,000	
NMP20 On 24/07/2020 Spot Bond			8.05500	106.40421	8.05500	106.38099			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	101.41095			0.00	0	0
Total NPL08 SPOT									0.00	0	0
Total For NPL08									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			8.68500	107.39332	8.68500	107.36740			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	100.01861			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A15 On 22/05/2015 Spot Bond				100.00000	0.00000	100.07872			0.00	0	0
Total NQ1A15 SPOT									0.00	0	0
Total For NQ1A15									0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	100.01752			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.01825			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.01783			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			8.88500	107.35862	8.88500	109.33443			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.01830			0.00	0	0
Total NQ1B14 SPOT									0.00	0	0
Total For NQ1B14									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.01866			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.01839			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			9.08500	107.32418	9.08500	107.29711			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.01930			0.00	0	0
Total NQ1C14 SPOT									0.00	0	0
Total For NQ1C14									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.01894			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.01909			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.02406			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.02243			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.01950				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			8.01500	116.41843	8.01500	116.39330				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			8.73000	123.32603	8.73000	123.29693				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.16500	172.85111	2.16500	172.84089				0.00	0	8,400,000,000
Total NRA023 SPOT										0.00	0	8,400,000,000
Total For NRA023										0.00	0	8,400,000,000
NRA02: On 30/11/2028 Spot Bond			9.51000	123.68147	9.51000	123.64991				0.00	0	3,020,000,000
Total NRA028 SPOT										0.00	0	3,020,000,000
Total For NRA028										0.00	0	3,020,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.02278				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	100.87812				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	101.38448				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	99.75909				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	99.94178				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	99.93206				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	99.81787				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NYT13U On 28/05/2020 Spot Bond			100.00000	15.98679	100.00000	15.94807				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	59.46498	100.00000	59.31772				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			7.16000	104.07537	7.16000	104.05525				0.00	0	7,061,000,000
Total OML01 SPOT										0.00	0	7,061,000,000
Total For OML01										0.00	0	7,061,000,000
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	99.89771				0.00	0	200,000,000
Total OML02 SPOT										0.00	0	200,000,000
Total For OML02										0.00	0	200,000,000
OML03 On 27/11/2024 Spot Bond			9.20500	102.59227	9.20500	102.43846				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OTCA2 On 31/07/2016 Spot Bond			100.00000	34.88766	100.00000	34.80030				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	97.77000				0.00	0	0
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.18012				0.00	0	0
Total PMM10 SPOT										0.00	0	0
Total For PMM10										0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	101.59985				0.00	0	0
Total PMM12 SPOT										0.00	0	0
Total For PMM12										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	106.89300	10.00000	106.86500				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	99.81968				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	102.70614				0.00	0	0
Total PMM15 SPOT										0.00	0	0
Total For PMM15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.31014				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	101.32407				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	100.65642				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			8.93000	105.40178	8.93000	105.90866				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	100.55463				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	100.56975				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	100.57656				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.59167				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	100.65660				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	100.67168				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	100.56672				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			7.43000	45.41823	7.43000	45.40912				0.00	0	0
Total R010P SPOT										0.00	0	0
Total For R010P										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158 On 15/09/2015 Spot Bond			6.17000	109.97253	6.17000	109.95406			102,298,600,000,000.00	16,580,000,000	603,790,000,000
Total R158 SPOT									12,298,600,000,000.00	16,580,000,000	603,790,000,000
Total For R158									12,298,600,000,000.00	16,580,000,000	603,790,000,000
R158P On 15/09/2015 Spot Bond			6.23500	96.68114	6.23500	96.66474			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			6.33500	116.48915	6.33500	116.46908			195,854,043,666,500.00	346,622,579,900	469,537,467,800
Total R159 SPOT									15,854,043,666,500.00	346,622,579,900	469,537,467,800
Total For R159									15,854,043,666,500.00	346,622,579,900	469,537,467,800
R159P On 15/09/2016 Spot Bond			6.16500	91.01940	6.16500	91.00413			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			7.64500	123.83926	7.61000	124.12283			324,857,985,761,500.00	565,710,658,700	618,409,759,600
Total R186 SPOT									14,857,985,761,500.00	565,710,658,700	618,409,759,600
Total For R186									14,857,985,761,500.00	565,710,658,700	618,409,759,600
R187P On 21/12/2026 Spot Bond			7.35000	42.60955	7.35000	42.60110			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			7.27000	40.03644	7.27000	40.02859			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.76000	284.83134	1.76000	284.81761			155,903,616,000.00	88,581,600	25,685,566,200
Total R197 SPOT									155,903,616,000.00	88,581,600	25,685,566,200
Total For R197									155,903,616,000.00	88,581,600	25,685,566,200
R202 On 07/12/2033 Spot Bond			1.78000	233.49424	1.78000	233.48287			5,357,142,112,000.00	3,009,630,400	169,613,128,200
Total R202 SPOT									5,357,142,112,000.00	3,009,630,400	169,613,128,200
Total For R202									5,357,142,112,000.00	3,009,630,400	169,613,128,200
R2023 On 28/02/2023 Spot Bond			7.40000	102.02357	7.37500	102.15426			314,273,747,920,000.00	447,874,830,800	514,269,260,400
Total R2023 SPOT									14,273,747,920,000.00	447,874,830,800	514,269,260,400
Total For R2023									14,273,747,920,000.00	447,874,830,800	514,269,260,400
R203 On 15/09/2017 Spot Bond			6.63500	107.44055	6.60500	107.49224			535,925,695,048,000.00	382,204,324,800	919,414,102,200
Total R203 SPOT									15,925,695,048,000.00	382,204,324,800	919,414,102,200
Total For R203									15,925,695,048,000.00	382,204,324,800	919,414,102,200
R2030 On 31/01/2030 Spot Bond			8.01500	100.41392	8.01500	100.39212			494,637,729,545,500.00	311,246,129,700	620,909,010,900
Total R2030 SPOT									14,637,729,545,500.00	311,246,129,700	620,909,010,900
Total For R2030									14,637,729,545,500.00	311,246,129,700	620,909,010,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 Spot Bond			8.17000	104.07187	8.17000	104.04897			318,828,688,489,000.00	406,221,381,700	468,949,320,700
Total R2032 SPOT									18,828,688,489,000.00	406,221,381,700	468,949,320,700
Total For R2032									18,828,688,489,000.00	406,221,381,700	468,949,320,700
R2037 On 31/01/2037 Spot Bond			8.22000	103.40105	8.22000	103.37804			346,509,885,606,000.00	42,154,487,300	269,873,540,500
Total R2037 SPOT									16,509,885,606,000.00	42,154,487,300	269,873,540,500
Total For R2037									16,509,885,606,000.00	42,154,487,300	269,873,540,500
R204 On 21/12/2018 Spot Bond			6.87000	105.17461	6.84000	105.25682			537,345,072,523,000.00	369,336,982,900	720,903,132,800
Total R204 SPOT									17,345,072,523,000.00	369,336,982,900	720,903,132,800
Total For R204									17,345,072,523,000.00	369,336,982,900	720,903,132,800
R2044 On 31/01/2044 Spot Bond			8.29500	105.55659	8.29500	105.53289			609,231,090,792,500.00	194,000,131,500	219,544,304,400
Total R2044 SPOT									19,231,090,792,500.00	194,000,131,500	219,544,304,400
Total For R2044									19,231,090,792,500.00	194,000,131,500	219,544,304,400
R2048 On 28/02/2048 Spot Bond			8.28000	105.21534	8.28000	105.19177			128,922,185,680,000.00	257,116,206,000	430,634,825,100
Total R2048 SPOT									18,922,185,680,000.00	257,116,206,000	430,634,825,100
Total For R2048									18,922,185,680,000.00	257,116,206,000	430,634,825,100
R207 On 15/01/2020 Spot Bond			7.03500	101.68643	7.00500	101.79012			600,498,982,103,000.00	227,505,185,800	478,008,776,200
Total R207 SPOT									10,498,982,103,000.00	227,505,185,800	478,008,776,200
Total For R207									10,498,982,103,000.00	227,505,185,800	478,008,776,200
R208 On 31/03/2021 Spot Bond			7.16000	100.73918	7.13000	100.86421			130,629,183,428,000.00	297,573,908,300	126,364,063,600
Total R208 SPOT									10,629,183,428,000.00	297,573,908,300	126,364,063,600
Total For R208									10,629,183,428,000.00	297,573,908,300	126,364,063,600
R209 On 31/03/2036 Spot Bond			8.22000	82.94739	8.18000	83.26802			171,494,280,320,000.00	507,481,056,000	784,300,316,300
Total R209 SPOT									11,494,280,320,000.00	507,481,056,000	784,300,316,300
Total For R209									11,494,280,320,000.00	507,481,056,000	784,300,316,300
R210 On 31/03/2028 Spot Bond			1.75500	175.02238	1.75500	175.01397			3,760,434,463,500.00	2,142,697,700	21,948,886,200
Total R210 SPOT									3,760,434,463,500.00	2,142,697,700	21,948,886,200
Total For R210									3,760,434,463,500.00	2,142,697,700	21,948,886,200
R211 On 31/01/2017 Spot Bond			1.50000	130.21051	1.50000	130.20513			8,164,500,000.00	5,443,000	29,551,717,600
Total R211 SPOT									8,164,500,000.00	5,443,000	29,551,717,600
Total For R211									8,164,500,000.00	5,443,000	29,551,717,600
R212 On 31/01/2022 Spot Bond			1.79000	135.46832	1.79000	135.46165			152,238,784,000.00	85,049,600	137,134,749,800
Total R212 SPOT									152,238,784,000.00	85,049,600	137,134,749,800
Total For R212									152,238,784,000.00	85,049,600	137,134,749,800
R213 On 28/02/2031 Spot Bond			8.11500	90.04866	8.07500	90.35960			134,783,563,601,000.00	139,837,777,400	639,512,088,800
Total R213 SPOT									14,783,563,601,000.00	139,837,777,400	639,512,088,800
Total For R213									14,783,563,601,000.00	139,837,777,400	639,512,088,800

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			8.21500	81.64297	8.21500	81.62481			820,212,971,558,500.00	99,843,331,900	601,463,649,000
Total R214 SPOT												20,212,971,558,500.00	99,843,331,900	601,463,649,000
Total For R214												20,212,971,558,500.00	99,843,331,900	601,463,649,000
R227C	On	15/03/2015	Spot Bond			6.39500	99.68562	6.39500	99.66821			0.00	0	0
Total R227C SPOT												0.00	0	0
Total For R227C												0.00	0	0
R228C	On	15/09/2015	Spot Bond			6.23500	96.68114	6.23500	96.66474			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			6.15500	93.83463	6.15500	93.81891			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			6.16500	91.01940	6.16500	91.00413			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			6.30500	98.03558	6.30500	98.01898			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			6.17500	95.14303	6.17500	95.12713			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			6.15500	92.31709	6.15500	92.30171			0.00	0	0
Total R329C SPOT												0.00	0	0
Total For R329C												0.00	0	0
R330C	On	21/12/2016	Spot Bond			6.21500	89.46610	6.21500	89.45106			0.00	0	0
Total R330C SPOT												0.00	0	0
Total For R330C												0.00	0	0
R331C	On	21/06/2017	Spot Bond			6.58000	86.06106	6.58000	86.04575			0.00	0	0
Total R331C SPOT												0.00	0	0
Total For R331C												0.00	0	0
R332C	On	21/12/2017	Spot Bond			6.63000	83.20624	6.63000	83.19133			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			6.84500	79.98246	6.84500	79.96767			0.00	0	0
Total R333C SPOT												0.00	0	0
Total For R333C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C On 21/12/2018 Spot Bond			6.82500	77.39278	6.82500	77.37851			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			6.80500	74.90144	6.80500	74.88767			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			6.79500	72.47054	6.79500	72.45724			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			6.96500	69.47927	6.96500	69.46621			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			6.94500	67.21664	6.94500	67.20403			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			7.05000	64.54578	7.05000	64.53350			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			7.02000	62.47134	7.02000	62.45950			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			6.99000	60.48111	6.99000	60.46970			0.00	0	0
Total R341C SPOT									0.00	0	0
Total For R341C									0.00	0	0
R342C On 21/12/2022 Spot Bond			6.96000	58.57129	6.96000	58.56028			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			6.92000	56.78387	6.92000	56.77326			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			6.88000	55.07232	6.88000	55.06209			0.00	0	0
Total R344C SPOT									0.00	0	0
Total For R344C									0.00	0	0
R345C On 21/06/2024 Spot Bond			7.55000	50.12723	7.55000	50.11703			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C On 21/12/2024 Spot Bond			7.51000	48.48694	7.51000	48.47712			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			7.47000	46.91844	7.47000	46.90899			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			7.43000	45.41823	7.43000	45.40912			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			7.39000	43.98298	7.39000	43.97421			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			7.35000	42.60955	7.35000	42.60110			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			7.31000	41.29498	7.31000	41.28683			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			7.27000	40.03644	7.27000	40.02859			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	102.96800			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	100.38953			0.00	0	0
Total RCSB04 SPOT									0.00	0	0
Total For RCSB04									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	103.44358			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	102.21871			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	101.81536			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB1 On 30/04/2017 Spot Bond			100.00000	20.83467	100.00000	20.78250				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	14.53004	100.00000	14.49406				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	25.46614	100.00000	25.40307				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	57.35426	100.00000	57.21065				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	33.18585	100.00000	33.10180				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	16.60000	100.00000	16.55260				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.42099	100.00000	8.39486				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	13.33077	100.00000	13.29272				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	11.39863	100.00000	11.36610				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	9.51639	100.00000	9.48923				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.23032				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.58705				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.61966				0.00	60,000,000	60,000,000
Total RDFB03 SPOT										0.00	60,000,000	60,000,000
Total For RDFB03										0.00	60,000,000	60,000,000
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	99.94101				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	99.93778				0.00	0	200,000,000
Total RDFB05 SPOT										0.00	0	200,000,000
Total For RDFB05										0.00	0	200,000,000
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.15531				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 26/02/2015 Spot Bond				100.00000	0.00000	101.59138				0.00	0	0
Total RDFC16 SPOT										0.00	0	0
Total For RDFC16										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	101.74720				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	99.98234				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		100.00000	100.00000				0.00	0	0
Total RDFC19 SPOT										0.00	0	0
Total For RDFC19										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.28868				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	100.86510				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	100.41014				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	101.60796				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.71731				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	99.88395				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	101.68205				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	100.41895				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.74303				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	86.04068				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	82.32980				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	88.12997				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	86.95455				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	101.74315				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	83.11973				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	94.72955			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	102.63056	12.35000	102.59659			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.06418	100.00000	14.02897			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	102.16820			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	101.38771			0.00	0	0
Total RPG03 SPOT									0.00	0	0
Total For RPG03									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	4.36545	100.00000	4.35464			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP011U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	23.68056	100.00000	23.62192			0.00	0	0
Total RPP041U SPOT									0.00	0	0
Total For RPP041U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	54.51197	100.00000	54.37547			0.00	0	0
Total RPP071U SPOT									0.00	0	0
Total For RPP071U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	14.09035	100.00000	14.07308			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP081U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	29.11910	100.00000	29.04619			0.00	0	0
Total RPP091U SPOT									0.00	0	0
Total For RPP091U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	104.38408			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	77.71679			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21 On 21/04/2021 Spot Bond			8.43000	110.73198	8.43000	110.70687			0.00	0	858,800,000
Total RW21 SPOT									0.00	0	858,800,000
Total For RW21									0.00	0	858,800,000
RW23 On 10/12/2023 Spot Bond			8.62500	107.36287	8.62500	107.33796			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			9.30500	91.64727	9.30500	109.33104			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.30099			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			7.53500	108.02831	7.53500	108.00623			0.00	0	1,150,000,000
Total SBK12 SPOT									0.00	0	1,150,000,000
Total For SBK12									0.00	0	1,150,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.89300	10.00000	106.86500			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.72815			0.00	280,000,000	140,000,000
Total SBK13 SPOT									0.00	280,000,000	140,000,000
Total For SBK13									0.00	280,000,000	140,000,000
SBK14 On 01/12/2017 Spot Bond			8.65500	104.68104	8.65500	104.65668		103,860,000,000,000.00	12,000,000,000	6,000,000,000	
Total SBK14 SPOT								13,860,000,000,000.00	12,000,000,000	6,000,000,000	
Total For SBK14								13,860,000,000,000.00	12,000,000,000	6,000,000,000	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.60032			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	102.80543			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	102.22362			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	100.67763			0.00	60,000,000	30,000,000
Total SBK18 SPOT									0.00	60,000,000	30,000,000
Total For SBK18									0.00	60,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.66613				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	99.85041				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	100.69921				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			6.88000	103.10476	6.88000	103.08565				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			8.34000	103.33076	8.34000	103.30758				0.00	0	2,370,000,000
Total SBK9 SPOT										0.00	0	2,370,000,000
Total For SBK9										0.00	0	2,370,000,000
SBN27 On 15/09/2015 Spot Bond			7.63000	109.16991	7.63000	109.14733				0.00	0	0
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.96000	108.99013	7.96000	108.96663				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			7.42000	109.28463	7.42000	109.26263				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			8.00500	104.26260	8.00500	104.23999				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			7.56500	109.20539	7.56500	109.18299				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			7.69500	109.13445	7.69500	109.11169				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	101.45342				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.09667			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.65500	106.67986	7.65500	106.65772			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.09141			0.00	60,000,000	60,000,000
Total SBS15 SPOT									0.00	60,000,000	60,000,000
Total For SBS15									0.00	60,000,000	60,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.33803			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	105.17381			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.60000	109.35082	8.60000	109.32553			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.51000	106.47881	9.51000	106.45149		475,500,000,000.00		50,000,000	50,000,000
Total SBS20 SPOT								475,500,000,000.00		50,000,000	50,000,000
Total For SBS20								475,500,000,000.00		50,000,000	50,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.18270			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.14562			0.00	0	8,929,500,000
Total SBS22 SPOT									0.00	0	8,929,500,000
Total For SBS22									0.00	0	8,929,500,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.20468			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.24963			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			8.42000	103.83400	8.42000	103.81035			0.00	0	982,400,000
Total SBS25 SPOT									0.00	0	982,400,000
Total For SBS25									0.00	0	982,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS26l On 28/02/2017 Spot Bond			100.00000	19.62293	100.00000	19.57974			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			8.91500	107.54176	8.91500	107.51584			0.00	0	3,470,000,000
Total SBS27 SPOT									0.00	0	3,470,000,000
Total For SBS27									0.00	0	3,470,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.77038			0.00	1,200,000,000	300,000,000
Total SBS28 SPOT									0.00	1,200,000,000	300,000,000
Total For SBS28									0.00	1,200,000,000	300,000,000
SBS29 On 12/06/2019 Spot Bond			8.42500	102.70734	8.42500	102.68405			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.52000	93.06659	9.52000	93.04268			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.91197			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			9.26000	105.79577	9.26000	105.76947			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	101.32483			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	101.36136			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			9.41000	108.71230	9.41000	108.68468			0.00	0	1,500,000,000
Total SBS34 SPOT									0.00	0	1,500,000,000
Total For SBS34									0.00	0	1,500,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.52602			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	100.54007			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS37 On 29/01/2020 Spot Bond			8.40500	98.87894	8.40500	98.85645			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.53000	97.88016	9.53000	97.85500			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.12500	97.54880	10.12500	97.52219			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			8.83000	101.22909	8.83000	101.20493			0.00	0	238,200,000
Total SBS4 SPOT									0.00	0	238,200,000
Total For SBS4									0.00	0	238,200,000
SBS9 On 07/07/2016 Spot Bond			7.33500	106.73983	7.33500	106.71859			0.00	0	330,000,000
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			2.37000	125.88465	2.37000	272.63152		213,300,000,000.00		90,000,000	45,000,000
Total SBSI11 SPOT								213,300,000,000.00		90,000,000	45,000,000
Total For SBSI11								213,300,000,000.00		90,000,000	45,000,000
SBSI12 On 31/01/2017 Spot Bond			2.14500	100.83984	2.14500	128.63570			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	20.35934	100.00000	20.30778			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.84673			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	25.07021	100.00000	25.00813			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				165.36510	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.77000	113.34654	2.77000	127.13788			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.58084	6.50000	102.56281			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.80668			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.23248			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	102.63879			0.00	480,000,000	240,000,000
Total SHS04 SPOT									0.00	480,000,000	240,000,000
Total For SHS04									0.00	480,000,000	240,000,000
SHS05 On 29/06/2017 Spot Bond			8.63500	101.61330	8.63500	101.58970			0.00	0	329,200,000
Total SHS05 SPOT									0.00	0	329,200,000
Total For SHS05									0.00	0	329,200,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.42949			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.13644			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	101.34043			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS11 On 19/11/2016 Spot Bond			100.00000	21.28939	100.00000	21.23608			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	106.89300	10.00000	106.86500			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	101.56594			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13 On 21/05/2015 Spot Bond			100.00000	82.94963	100.00000	82.76571			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	101.53266			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	37.83581	100.00000	37.74212			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	33.78084	100.00000	33.69719			0.00	0	2,460,000,000
Total SHS17U SPOT									0.00	0	2,460,000,000
Total For SHS17U									0.00	0	2,460,000,000
SHS18 On 30/11/2016 Spot Bond			100.00000	32.04403	100.00000	31.96468			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			8.94500	107.41088	8.94500	107.28114			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	100.81744			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	101.21515			0.00	0	2,200,000,000
Total SHS21 SPOT									0.00	0	2,200,000,000
Total For SHS21									0.00	0	2,200,000,000
SHS22 On 23/02/2020 Spot Bond			100.00000	1.44840	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	25,000,000,000	
Total SHS22 SPOT								10,000,000,000,000.00	50,000,000,000	25,000,000,000	
Total For SHS22								10,000,000,000,000.00	50,000,000,000	25,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLI2 On 15/08/2016 Spot Bond			7.58500	103.07443	7.58500	103.05324				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			8.44000	101.78707	8.44000	100.98129				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			8.00500	104.26260	8.00500	104.23999				0.00	0	3,290,000,000
Total SNT01 SPOT										0.00	0	3,290,000,000
Total For SNT01										0.00	0	3,290,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.01904				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.16130				0.00	0	400,000,000
Total SPDA3 SPOT										0.00	0	400,000,000
Total For SPDA3										0.00	0	400,000,000
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.46888				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.01980				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.02032				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.31237				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SSA01 On 28/06/2016 Spot Bond			7.70500	103.94452	7.70500	103.92293				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.76848				0.00	0	0
Total SSA02 SPOT										0.00	0	0
Total For SSA02										0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.04906				0.00	50,000,000	50,000,000
Total SSA04 SPOT										0.00	50,000,000	50,000,000
Total For SSA04										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
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.82628			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.68000	100.37920	8.68000	100.35577			0.00	0	704,800,000
Total SSA06 SPOT									0.00	0	704,800,000
Total For SSA06									0.00	0	704,800,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	99.87497			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	101.30202			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	100.64094			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.73800	93.49296	8.73800	93.47099			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.23000	95.75210	8.23000	95.73088			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 15/01/2020 Spot Bond			8.26500	96.79454	8.26500	96.77289			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	101.49333			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00 On 15/09/2017 Spot Bond			7.78500	104.76458	7.78500	104.74247			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.55000	109.10298	2.55000	109.51141			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2018 Spot Bond			7.79000	102.11523	7.79000	102.09379			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	99.95876				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.37000	109.84966	9.37000	109.82203				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	99.88921				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			9.80500	77.51562	9.80500	77.49512				0.00	0	2,000,000,000
Total SSN021 SPOT										0.00	0	2,000,000,000
Total For SSN021										0.00	0	2,000,000,000
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.73932				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.79393				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.27865				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.88591				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	101.45923				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SY1199 On 24/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1199 SPOT										0.00	0	0
Total For SY1199										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY120€ On 09/03/2015 Spot Bond				100.00000	0.00000	99.77558			0.00	8,800,000,000	8,800,000,000
Total SY1205 SPOT									0.00	8,800,000,000	8,800,000,000
Total For SY1205									0.00	8,800,000,000	8,800,000,000
SY1207 On 10/03/2015 Spot Bond				100.00000	0.00000	99.75814			0.00	0	0
Total SY1207 SPOT									0.00	0	0
Total For SY1207									0.00	0	0
SY1211 On 17/03/2015 Spot Bond				100.00000	0.00000	99.63757			0.00	0	0
Total SY1211 SPOT									0.00	0	0
Total For SY1211									0.00	0	0
SY121€ On 21/04/2015 Spot Bond				100.00000	0.00000	100.32829			0.00	0	0
Total SY1218 SPOT									0.00	0	0
Total For SY1218									0.00	0	0
SY122C On 29/04/2015 Spot Bond				100.00000	0.00000	98.87972			0.00	0	0
Total SY1220 SPOT									0.00	0	0
Total For SY1220									0.00	0	0
SY1221 On 29/04/2015 Spot Bond				100.00000	0.00000	98.88281			0.00	0	0
Total SY1221 SPOT									0.00	0	0
Total For SY1221									0.00	0	0
SY1222 On 05/05/2015 Spot Bond				100.00000	0.00000	98.77352			0.00	0	0
Total SY1222 SPOT									0.00	0	0
Total For SY1222									0.00	0	0
SY1223 On 02/03/2015 Spot Bond				100.00000	0.00000	99.89640			0.00	0	0
Total SY1223 SPOT									0.00	0	0
Total For SY1223									0.00	0	0
SY1224 On 14/05/2015 Spot Bond				100.00000	0.00000	98.61534			0.00	0	0
Total SY1224 SPOT									0.00	0	0
Total For SY1224									0.00	0	0
SY122€ On 18/05/2015 Spot Bond				100.00000	0.00000	98.55690			0.00	0	0
Total SY1225 SPOT									0.00	0	0
Total For SY1225									0.00	0	0
SY122€ On 19/05/2015 Spot Bond				100.00000	0.00000	98.53148			0.00	0	0
Total SY1226 SPOT									0.00	0	0
Total For SY1226									0.00	0	0
SY1227 On 18/03/2015 Spot Bond				100.00000	0.00000	99.62139			0.00	0	0
Total SY1227 SPOT									0.00	0	0
Total For SY1227									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY122E On 22/05/2015 Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0
Total SY1228 SPOT									0.00	0	0
Total For SY1228									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.63000	108.42822	6.63000	108.40880			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			8.22000	109.09241	8.22000	109.06827			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	54.50372	100.00000	54.36724			0.00	0	4,950,000,000
Total TF108U SPOT									0.00	0	4,950,000,000
Total For TF108U									0.00	0	4,950,000,000
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.69785			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	100.42366			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	99.88850			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TFS121 SPOT									0.00	0	0
Total For TFS121									0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.20727			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	101.26834			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	100.07495			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	97.65571			0.00	0	0
Total TFS132 SPOT									0.00	0	0
Total For TFS132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.48920				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.52082				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.58500	102.13969	7.58500	102.11869				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.73075				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	100.75003				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	100.80951	7.83000	100.78813				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	100.72014				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	100.74425				0.00	0	180,000,000
Total TH10A5 SPOT										0.00	0	180,000,000
Total For TH10A5										0.00	0	180,000,000
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	100.78373				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	100.72014				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	100.74425				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	84.49433	7.16000	100.72162				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10B ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	100.79146				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				100.00000	0.00000	100.78760				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	100.87990				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				100.00000	0.00000	100.86741				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.24265				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.19991				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.71917				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				100.00000	0.00000	100.75003				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	100.90101	8.73000	100.78199				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.00000	0.00000	100.43758				0.00	200,000,000	50,000,000
Total TH11A4 SPOT										0.00	200,000,000	50,000,000
Total For TH11A4										0.00	200,000,000	50,000,000
TH11A ⁵ On 18/07/2041 Spot Bond				100.00000	0.00000	100.74425				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A ⁶ On 18/07/2041 Spot Bond			8.31000	99.69085	8.31000	100.41431				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.72617			0.00	2,120,000,000	530,000,000
Total TH11A7 SPOT									0.00	2,120,000,000	530,000,000
Total For TH11A7									0.00	2,120,000,000	530,000,000
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.76033			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.79338			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.78279			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.79544			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.87797			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.87414			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.85782			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.17614			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.17994			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.18341			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.01992			0.00	0	0
Total TH12A1 SPOT									0.00	0	0
Total For TH12A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.02059				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.60500	102.08366	8.60500	102.04278				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.00000	0.00000	100.02019				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.00000	0.00000	100.02112				0.00	0	200,000,000
Total TH12A5 SPOT										0.00	0	200,000,000
Total For TH12A5										0.00	0	200,000,000
TH12A: On 21/08/2019 Spot Bond			8.51500	100.18413	8.51500	100.04334				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.02006				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.02112				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/02/2048 Spot Bond			8.62500	98.00827	8.62500	99.08358				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.02230				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	100.02230				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.02230				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.02441				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.02441				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.02441				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.03288				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	100.03288				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	100.03288				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	100.76131				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	6.34546	101.06155	6.32961				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.00986				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	100.74667				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	100.75643				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	100.74667				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	100.75643				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	100.76131				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	100.74082				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	100.75643				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	100.81007				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	100.81007				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	100.81007				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.88802				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.90750				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	100.88316				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	101.27164				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	101.29585				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	101.28617				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0
TL15 On 29/04/2015 Spot Bond			7.30000	104.63165	7.30000	104.61098				0.00	0	678,400,000
Total TL15 SPOT										0.00	0	678,400,000
Total For TL15										0.00	0	678,400,000
TL20 On 22/02/2020 Spot Bond			8.95500	88.55505	8.95500	88.50363				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	106.89300	10.00000	106.86500				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.56500	106.67815	7.56500	106.65628				0.00	0	30,804,800,000
Total TN17 SPOT										0.00	0	30,804,800,000
Total For TN17										0.00	0	30,804,800,000
TN20 On 17/09/2020 Spot Bond			8.81000	111.95895	8.81000	111.93229				0.00	0	20,725,800,000
Total TN20 SPOT										0.00	0	20,725,800,000
Total For TN20										0.00	0	20,725,800,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.02356	100.00000	1.02103				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			9.08000	113.47233	9.08000	113.44450				0.00	0	11,700,000,000
Total TN23 SPOT										0.00	0	11,700,000,000
Total For TN23										0.00	0	11,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25 On 19/08/2025 Spot Bond			9.28000	101.60876	9.28000	101.58331			928,000,000,000.00	100,000,000	16,480,000,000
Total TN25 SPOT									928,000,000,000.00	100,000,000	16,480,000,000
Total For TN25									928,000,000,000.00	100,000,000	16,480,000,000
TN27 On 14/11/2027 Spot Bond			9.35000	99.20036	9.35000	99.17532			0.00	0	10,423,800,000
Total TN27 SPOT									0.00	0	10,423,800,000
Total For TN27									0.00	0	10,423,800,000
TN30 On 09/10/2030 Spot Bond			9.68500	110.48111	9.68500	110.45240			0.00	0	3,500,000,000
Total TN30 SPOT									0.00	0	3,500,000,000
Total For TN30									0.00	0	3,500,000,000
TN40 On 09/10/2040 Spot Bond			10.12500	109.76231	10.12500	109.73252			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	101.50432			0.00	1,380,000,000	210,000,000
Total TNF16 SPOT									0.00	1,380,000,000	210,000,000
Total For TNF16									0.00	1,380,000,000	210,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.04906			0.00	0	4,934,000
Total TNF18 SPOT									0.00	0	4,934,000
Total For TNF18									0.00	0	4,934,000
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.16552			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.16969			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.17005			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.19029			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.23237			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.16989			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.02107				0.00	0	490,000,000
Total TPDA01 SPOT										0.00	0	490,000,000
Total For TPDA01										0.00	0	490,000,000
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.89300	10.00000	106.86500				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	101.01508				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	101.03545				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	100.82794				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	100.88111				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	99.91113	10.00000	99.88151				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.91333	9.75000	99.88446				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.91461	100.00000	9.88630				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	101.41985				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	101.50667				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.55488				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.56451			0.00	0	0
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.83424			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.43003			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	12.13645	100.00000	12.10606			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	99.83221			0.00	0	0
Total TSP161 SPOT									0.00	0	0
Total For TSP161									0.00	0	0
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	99.57851			0.00	0	0
Total TSP163 SPOT									0.00	0	0
Total For TSP163									0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	99.32566			0.00	0	0
Total TSP164 SPOT									0.00	0	0
Total For TSP164									0.00	0	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	99.07562			0.00	0	0
Total TSP166 SPOT									0.00	0	0
Total For TSP166									0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	98.33282			0.00	0	0
Total TSP167 SPOT									0.00	0	0
Total For TSP167									0.00	0	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	98.07238			0.00	0	0
Total TSP168 SPOT									0.00	0	0
Total For TSP168									0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	97.48644			0.00	0	0
Total TSP170 SPOT									0.00	0	0
Total For TSP170									0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	97.27550			0.00	0	0
Total TSP171 SPOT									0.00	0	0
Total For TSP171									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	96.99151			0.00	0	0
Total TSP172 SPOT									0.00	0	0
Total For TSP172									0.00	0	0
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	96.69390			0.00	0	0
Total TSP173 SPOT									0.00	0	0
Total For TSP173									0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	96.42104			0.00	0	0
Total TSP174 SPOT									0.00	0	0
Total For TSP174									0.00	0	0
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	99.18932			0.00	0	0
Total TSP175 SPOT									0.00	0	0
Total For TSP175									0.00	0	0
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	98.05434			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	95.36173			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	94.90598			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	94.54693			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	93.91074			0.00	0	0
Total TSP181 SPOT									0.00	0	0
Total For TSP181									0.00	0	0
TSP182 On 30/04/2015 Spot Bond				100.00000	0.00000	98.92440			0.00	0	0
Total TSP182 SPOT									0.00	0	0
Total For TSP182									0.00	0	0
TSP183 On 04/02/2016 Spot Bond				100.00000	0.00000	93.70422			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	93.31572			0.00	0	0
Total TSP184 SPOT									0.00	0	0
Total For TSP184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TTO011 On 28/08/2019 Spot Bond			100.00000	12.68251	100.00000	12.65178			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TWC06 On 09/04/2015 Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0
Total TWC067 SPOT									0.00	0	0
Total For TWC067									0.00	0	0
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	101.58622			0.00	0	0
Total TWC076 SPOT									0.00	0	0
Total For TWC076									0.00	0	0
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	101.56859			0.00	0	0
Total TWC077 SPOT									0.00	0	0
Total For TWC077									0.00	0	0
TWC07 On 19/03/2015 Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0
Total TWC078 SPOT									0.00	0	0
Total For TWC078									0.00	0	0
TWC07 On 13/04/2015 Spot Bond				100.00000	0.00000	100.76281			0.00	0	0
Total TWC079 SPOT									0.00	0	0
Total For TWC079									0.00	0	0
TWC08 On 15/04/2015 Spot Bond				100.00000	0.00000	100.73295			0.00	0	0
Total TWC080 SPOT									0.00	0	0
Total For TWC080									0.00	0	0
TWC08 On 17/04/2015 Spot Bond				100.00000	0.00000	100.64356			0.00	0	0
Total TWC081 SPOT									0.00	0	0
Total For TWC081									0.00	0	0
TWC08 On 20/04/2015 Spot Bond				100.00000	0.00000	100.60622			0.00	0	0
Total TWC082 SPOT									0.00	0	0
Total For TWC082									0.00	0	0
TWC08 On 28/07/2015 Spot Bond				100.00000	0.00000	100.40986			0.00	0	0
Total TWC083 SPOT									0.00	0	0
Total For TWC083									0.00	0	0
TWC08 On 25/05/2015 Spot Bond				100.00000	0.00000	100.25261			0.00	0	0
Total TWC084 SPOT									0.00	0	0
Total For TWC084									0.00	0	0
TWC08 On 27/05/2015 Spot Bond				100.00000	0.00000	100.24130			0.00	0	0
Total TWC085 SPOT									0.00	0	0
Total For TWC085									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCJ1 On 26/02/2015 Spot Bond				100.00000	0.00000	101.76366			0.00	0	0
Total TWCJ15 SPOT									0.00	0	0
Total For TWCJ15									0.00	0	0
TWCJ1 On 15/04/2015 Spot Bond				100.00000	0.00000	100.82281			0.00	0	0
Total TWCJ16 SPOT									0.00	0	0
Total For TWCJ16									0.00	0	0
TWCM On 26/02/2015 Spot Bond				100.00000	0.00000	101.61005			0.00	0	0
Total TWCM15 SPOT									0.00	0	0
Total For TWCM15									0.00	0	0
TWCM On 15/04/2015 Spot Bond				100.00000	0.00000	100.73856			0.00	0	0
Total TWCM16 SPOT									0.00	0	0
Total For TWCM16									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.53000	109.90113	8.53000	109.87578			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR043 SPOT									0.00	0	0
Total For UTR043									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.65207	100.00000	8.63456			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	8.45191	100.00000	8.43480			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	101.06943			0.00	0	0
Total VKC04 SPOT									0.00	0	0
Total For VKC04									0.00	0	0
VKC06 On 29/07/2015 Spot Bond				100.00000	0.00000	100.56784			0.00	0	0
Total VKC06 SPOT									0.00	0	0
Total For VKC06									0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.30807			0.00	0	0
Total VKE01 SPOT									0.00	0	0
Total For VKE01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.31766				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	100.31813				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.17044				0.00	0	200,000,000
Total VKE04 SPOT										0.00	0	200,000,000
Total For VKE04										0.00	0	200,000,000
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.20152				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	8.12225	100.00000	8.10581				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	7.92210	100.00000	7.90606				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	0.00019	100.00000	0.00024				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			6.72500	109.84334	6.72500	109.82328				0.00	0	10,000,000,000
Total WS04 SPOT										0.00	0	10,000,000,000
Total For WS04										0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.99000	234.56994	1.99000	234.55712				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP1 On 28/05/2015 Spot Bond			6.49000	102.81806	6.49000	102.80008				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			7.10500	106.07693	7.10500	106.05647				0.00	0	4,900,000,000
Total WSP2 SPOT										0.00	0	4,900,000,000
Total For WSP2										0.00	0	4,900,000,000
WSP3 On 28/05/2019 Spot Bond			7.39500	107.96028	7.39500	107.93862				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP4 On 28/05/2020 Spot Bond			7.63000	108.03191	7.63000	108.00956				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.67000	108.70195	7.67000	108.67935				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			6.12000	97.94714	6.12000	97.93105				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			6.05000	96.22510	6.05000	96.20934				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			6.12000	97.93105	6.12000	97.91497				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			6.78500	73.61342	6.78500	73.59986				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	63.75829	100.00000	63.63733				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	33.74807	100.00000	33.68404				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										65,148,495,895,124,000.00	5,237,994,747,500	093,114,434,900
Total for SPOT :										65,148,495,895,124,000.00	237,994,747,500	093,114,434,900
Total Futures										65 148 496 321 257 600.00	237,994,749,857	093,114,826,661
Total Options										0.00	0	26,598
Grand Total:										65,148,496,321,257,600.00	237,994,749,857	093,114,853,259