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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/03/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/05/2015 Bond Future			122.29285	122.29285	122.31327	122.31327			0.00	0	0
EL28 On 06/08/2015 Bond Future			124.26946	124.26946	124.29295	124.29295			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			2,676.73000	2,67673	2,697,150		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			2,686.73000	2,68673	2,707,150		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			2,696.73000	2,69673	2,717,150		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 06/08/2015 Bond Future	125.00	Put			707.05000	0.70705	730,540		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			717.05000	0.71705	740,540		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			697.05000	0.69705	720,540		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/05/2015	Bond Future			9.31255	85.36571	9.17654	86.41787			0.00	0	6,576
ES33	On	06/08/2015	Bond Future			9.39056	86.73833	9.25008	87.80930			0.00	0	0
ES33	On	05/11/2015	Bond Future			9.46137	84.38731	9.31671	85.47548			0.00	0	0
Total ES33 Future												0.00	0	6,576
ES33	On	07/05/2015	Bond Future	9.74	Call			4,234.09000	4.23409	3,181,930		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			4,306.33000	4.30633	3,254,170		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			4,378.48000	4.37848	3,326,320		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			2,556.77000	2.55677	1,485,800		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			2,630.22000	2.63022	1,559,250		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			2,703.57000	2.70357	1,632,600		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			2,378.67000	2.37867	3,466,840		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			2,537.23000	2.53723	3,625,400		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			2,457.90000	2.45790	3,546,070		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			118.50686	118.50686	118.52777	118.52777			0.00	0	16
I2025	On	06/08/2015	Bond Future			119.25666	119.25666	119.28046	119.28046			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			2,462.23000	2.46223	2,483,140		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			2,472.23000	2.47223	2,493,140		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			2,482.23000	2.48223	2,503,140		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			1,719.54000	1.71954	1,743,340		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			1,729.54000	1.72954	1,753,340		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			1,709.54000	1.70954	1,733,340		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	16
I2038	On	07/05/2015			128.22858	128.22858	128.25137	128.25137			0.00	0	2,657
I2038	On	06/08/2015			128.98976	128.98976	129.01582	129.01582			0.00	0	0
Total I2038 Future											0.00	0	2,657
I2038	On	07/05/2015	126.99	Call			1,261.37000	1.26137	1,238,580		0.00	0	0
I2038	On	07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.00	Call			1,251.37000	1.25137	1,228,580		0.00	0	0
I2038	On	07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.01	Call			1,241.37000	1.24137	1,218,580		0.00	0	0
I2038	On	07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	128.01	Call			1,005.82000	1.00582	979,760		0.00	0	0
I2038	On	06/08/2015	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	127.99	Call			1,025.82000	1.02582	999,760		0.00	0	0
I2038	On	06/08/2015	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	128.00	Call			1,015.82000	1.01582	989,760		0.00	0	0
I2038	On	06/08/2015	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	2,657
I2046	On	07/05/2015			126.88230	126.88230	126.33940	126.33940			0.00	0	5,889
I2046	On	06/08/2015			128.93328	128.93328	128.38425	128.38425			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			650.60000	0.65060	107,700		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			660.60000	0.66060	117,700		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			670.60000	0.67060	127,700		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			605.75000	0.60575	56,720		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			615.75000	0.61575	66,720		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			625.75000	0.62575	76,720		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,889
I2050	On	07/05/2015			134.97819	134.97819	135.00155	135.00155			0.00	0	2,753
I2050	On	06/08/2015			135.70055	135.70055	135.72732	135.72732			0.00	0	0
Total I2050 Future											0.00	0	2,753
I2050	On	07/05/2015	134.99	Call			11.55000	0.01155	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			0.00000	0.00000	11,810		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			1.55000	0.00155	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	21,810		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			8.45000	0.00845	31,810		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			1,262.68000	1.26268	1,289,450		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			1,272.68000	1.27268	1,299,450		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			1,282.68000	1.28268	1,309,450		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			7.78120	124.61718	7.62416	125.97593		8.05	4,984,687.20	40	38,778
R186	On	06/08/2015	Bond Future			7.82939	121.32367	7.66625	122.70699		8.16	0.00	0	340
R186	On	05/11/2015	Bond Future			7.86594	123.33451	7.69699	124.73996		7.92	0.00	0	0
R186	On	04/02/2016	Bond Future			7.89077	120.21624	7.71527	121.64943		7.97	0.00	0	5,592
Total R186 Future												4,984,687.20	40	44,710
R186	On	07/05/2015	Bond Future	7.45	Put			2,277.18000	2.27718	3,262,890	7.94	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.80	Call			2,275.98000	2.27598	1,443,870	8.08	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Put			755.95000	0.75595	1,282,590	8.08	0.00	0	300
R186	On	07/05/2015	Bond Future	8.00	Call			3,556.86000	3.55686	2,497,530	8.20	0.00	0	0
R186	On	07/05/2015	Bond Future	8.00	Put			339.24000	0.33924	638,660	8.20	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.10	Call			4,271.03000	4.27103	3,125,550	8.26	0.00	0	0
R186	On	07/05/2015	Bond Future	8.10	Put			216.88000	0.21688	430,150	8.26	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.24	Call			5,321.82000	5.32182	4,087,660	8.35	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			110.06000	0.11006	234,650	8.35	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Call			902.32000	0.90232	468,890	7.96	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Put			1,991.39000	1.99139	2,916,710	7.96	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.25	Call			5,398.44000	5.39844	4,159,250	8.36	0.00	0	0
R186	On	07/05/2015	Bond Future	7.45	Call			745.79000	0.74579	372,750	7.94	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			104.59000	0.10459	224,150	8.36	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			5,475.22000	5.47522	4,231,160	8.37	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			99.36000	0.09936	214,050	8.37	0.00	0	0
R186	On	07/05/2015	Bond Future	8.05	Call			3,909.21000	3.90921	2,804,360	8.23	0.00	0	0
R186	On	07/05/2015	Bond Future	8.05	Put			272.31000	0.27231	526,210	8.23	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.30	Call			391.44000	0.39144	172,380	7.89	0.00	0	0
R186	On	07/05/2015	Bond Future	7.30	Put			3,262.82000	3.26282	4,402,510	7.89	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Call			609.17000	0.60917	292,360	7.92	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Put			2,585.04000	2.58504	3,626,980	7.92	0.00	0	4,229

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	8.00	Call			4,084.86000	4.08486	3,183,360	8.28	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			1,277.75000	1.27775	1,759,570	8.28	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			4,141.44000	4.14144	3,233,000	8.28	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			1,251.59000	1.25159	1,726,470	8.28	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			2,786.21000	2.78621	2,070,150	8.16	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			2,073.37000	2.07337	2,740,630	8.16	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			10,084.84000	10.08484	8,784,970	8.63	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			137.36000	0.13736	220,810	8.63	0.00	0	5,350
R186	On	06/08/2015	Bond Future	7.99	Call			4,028.37000	4.02837	3,133,830	8.28	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			1,304.07000	1.30407	1,792,850	8.28	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			1,394.49000	1.39449	1,817,050	8.15	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			5,890.99000	5.89099	4,903,160	8.15	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			1,372.31000	1.37231	1,789,930	8.15	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			5,949.01000	5.94901	4,956,290	8.16	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			1,350.75000	1.35075	1,763,480	8.16	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			10,637.69000	10.63769	9,376,230	8.38	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			351.75000	0.35175	495,740	8.38	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			5,833.52000	5.83352	4,850,630	8.15	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			4,598.18000	4.59818	5,452,290	7.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			2,759.53000	2.75953	2,175,220	7.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			4,549.52000	4.54952	5,398,400	7.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			2,795.61000	2.79561	2,206,050	7.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			4,501.66000	4.50166	5,345,290	7.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			2,724.17000	2.72417	2,145,090	7.88	0.00	0	0
Total R186 Option												0.00	0	34,624
Total For R186												4,984,687.20	40	79,334
R197	On	07/05/2015	Bond Future			287.00926	287.00926	287.05988	287.05988			0.00	0	1,046
R197	On	06/08/2015	Bond Future			285.59636	285.59636	285.65403	285.65403			0.00	0	0
Total R197 Future												0.00	0	1,046
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			6,950.12000	6.95012	7,000,740		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			6,930.12000	6.93012	6,980,740		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			6,940.12000	6.94012	6,990,740		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			2,345.97000	2.34597	2,403,640		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			2,355.97000	2.35597	2,413,640		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	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
R197	On	06/08/2015	Bond Future	287.99	Put			2,335.97000	2.33597	2,393,640		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,046
R202	On	07/05/2015	Bond Future			237.65223	237.65223	237.69447	237.69447			0.00	0	51,206
R202	On	06/08/2015	Bond Future			238.27899	238.27899	238.32720	238.32720			0.00	0	0
Total R202 Future												0.00	0	51,206
R202	On	07/05/2015	Bond Future	238.51	Put			815.53000	0.81553	857,770		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			795.53000	0.79553	837,770		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			805.53000	0.80553	847,770		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Put			1,682.80000	1.68280	1,731,010		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			1,662.80000	1.66280	1,711,010		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			1,672.80000	1.67280	1,721,010		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	51,206
R2023	On	07/05/2015	Bond Future			7.57092	102.56083	7.39813	103.57825		6.32	5,948,528.14	58	15,264
R2023	On	06/08/2015	Bond Future			7.61901	104.20989	7.43809	105.24594		6.14	0.00	0	0
Total R2023 Future												5,948,528.14	58	15,264
R2023	On	07/05/2015	Bond Future	8.14	Put			29.04000	0.02904	77,260	6.64	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			4,362.98000	4.36298	3,391,460	6.65	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			27.36000	0.02736	73,260	6.65	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			4,417.48000	4.41748	3,443,730	6.65	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			25.77000	0.02577	69,440	6.65	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			4,308.54000	4.30854	3,339,340	6.64	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,851.41000	4.85141	3,966,290	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			249.41000	0.24941	400,340	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			8,902.07000	8.90207	7,882,740	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			17.72000	0.01772	34,440	6.52	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			4,755.91000	4.75591	3,877,170	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			262.76000	0.26276	420,070	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			4,803.61000	4.80361	3,921,660	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			256.01000	0.25601	410,110	6.42	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												5,948,528.14	58	16,175

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/05/2015	Bond Future			6.83685	104.29684	6.64785	104.70872		2.04	0.00	0	7,710
R203	On	06/08/2015	Bond Future			6.88329	105.97381	6.66827	106.39463		1.89	0.00	0	0
R203	On	05/11/2015	Bond Future			6.89700	103.56262	6.65134	103.98974		1.73	0.00	0	0
Total R203 Future												0.00	0	7,710
R203	On	07/05/2015	Bond Future	7.24	Call			1,297.46000	1.29746	916,310	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			13.95000	0.01395	44,680	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,318.08000	1.31808	935,380	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			13.07000	0.01307	42,250	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,338.74000	1.33874	954,560	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			12.24000	0.01224	39,940	2.12	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			559.04000	0.55904	355,500	1.89	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			418.41000	0.41841	635,690	1.89	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			570.01000	0.57001	363,770	1.89	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			409.79000	0.40979	624,370	1.89	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			581.10000	0.58110	372,160	1.89	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			401.30000	0.40130	613,180	1.89	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			146.77000	0.14677	79,030	1.65	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			1,308.31000	1.30831	1,667,690	1.65	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			150.45000	0.15045	81,300	1.65	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,294.30000	1.29430	1,652,270	1.65	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			154.21000	0.15421	83,630	1.65	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,280.37000	1.28037	1,636,910	1.65	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	7,710
R2030	On	07/05/2015	Bond Future			8.18770	100.62329	8.06153	101.68773			0.00	0	5,805
R2030	On	06/08/2015	Bond Future			8.24195	98.23287	8.11148	99.31672			0.00	0	0
Total R2030 Future												0.00	0	5,805
R2030	On	07/05/2015	Bond Future	8.74	Call			5,540.28000	5.54028	4,475,840		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			5,618.65000	5.61865	4,554,210		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			5,696.92000	5.69692	4,632,480		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			3,004.29000	3.00429	4,088,140		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			3,179.03000	3.17903	4,262,880		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			3,091.61000	3.09161	4,175,460		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2030									0.00	0	5,805
R2032 On 07/05/2015 Bond Future			8.31631	100.33601	8.19024	101.47365			0.00	0	18
R2032 On 06/08/2015 Bond Future			8.36857	101.94933	8.23848	103.10744			0.00	0	0
R2032 On 05/11/2015 Bond Future			8.41202	99.48254	8.27820	100.65919			0.00	0	0
Total R2032 Future									0.00	0	18
R2032 On 07/05/2015 Bond Future	8.49	Call			2,674.55000	2.67455	1,536,910		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			2,761.98000	2.76198	1,624,340		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			2,849.29000	2.84929	1,711,650		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Call			2,221.67000	2.22167	1,063,560		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			2,308.51000	2.30851	1,150,400		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			2,395.24000	2.39524	1,237,130		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 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			2,420.01000	2.42001	3,596,660		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			2,603.85000	2.60385	3,780,500		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			2,511.87000	2.51187	3,688,520		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			8.42664	103.07553	8.31075	104.23897			0.00	0	32,365
R2037 On 06/08/2015 Bond Future			8.47938	100.47411	8.35994	101.65850			0.00	0	1,954
R2037 On 05/11/2015 Bond Future			8.51994	102.13986	8.39737	103.34325			0.00	0	0
Total R2037 Future									0.00	0	34,319
R2037 On 07/05/2015 Bond Future	8.99	Call			6,533.96000	6.53396	5,370,520		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Call			6,625.19000	6.62519	5,461,750		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Call			6,716.29000	6.71629	5,552,850		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Call			3,695.15000	3.69515	2,510,760		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			3,789.52000	3.78952	2,605,130		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/08/2015	Bond Future	8.76	Call			3,883.75000	3.88375	2,699,360		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			3,954.17000	3.95417	5,157,560		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			4,164.76000	4.16476	5,368,150		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			4,059.38000	4.05938	5,262,770		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	34,319
R204	On	07/05/2015	Bond Future			7.09425	105.94949	6.91861	106.51204		3.08	0.00	0	12,556
R204	On	06/08/2015	Bond Future			7.15117	103.61704	6.95961	104.19097		3.07	0.00	0	100
R204	On	05/11/2015	Bond Future			7.18297	105.33426	6.97441	105.91706		2.91	0.00	0	0
Total R204 Future												0.00	0	12,656
R204	On	07/05/2015	Bond Future	7.49	Call			1,845.89000	1.84589	1,333,350	3.21	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			29.49000	0.02949	79,500	3.21	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,875.62000	1.87562	1,360,770	3.21	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			27.78000	0.02778	75,480	3.21	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,905.39000	1.90539	1,388,280	3.21	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			26.13000	0.02613	71,570	3.21	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			4,262.50000	4.26250	3,702,340	3.28	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			13.30000	0.01330	27,070	3.28	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,439.27000	2.43927	1,952,480	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			125.61000	0.12561	212,750	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,465.07000	2.46507	1,976,400	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			122.18000	0.12218	207,440	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,490.94000	2.49094	2,000,420	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			118.83000	0.11883	202,240	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			248.54000	0.24854	152,250	2.78	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			2,276.25000	2.27625	2,762,760	2.78	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			236.93000	0.23693	144,330	2.78	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			2,322.12000	2.32212	2,812,320	2.78	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			242.68000	0.24268	148,250	2.78	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			2,299.13000	2.29913	2,787,500	2.78	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	13,355
R2044	On	07/05/2015	Bond Future			8.47014	105.41798	8.35428	106.70450			0.00	0	9,494
R2044	On	06/08/2015	Bond Future			8.51994	102.72893	8.40069	104.03848			0.00	0	0
R2044	On	05/11/2015	Bond Future			8.55831	104.43203	8.43609	105.76267			0.00	0	0
Total R2044 Future												0.00	0	9,494
R2044	On	07/05/2015	Bond Future	9.00	Call			6,843.12000	6.84312	5,556,600		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Call			6,943.08000	6.94308	5,656,560		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			6,743.00000	6.74300	5,456,480		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			3,863.05000	3.86305	2,553,500		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			3,654.43000	3.65443	2,344,880		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			3,758.83000	3.75883	2,449,280		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.25	Put			2,082.46000	2.08246	3,413,100		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			1,968.79000	1.96879	3,299,430		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			2,196.35000	2.19635	3,526,990		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			8.45262	104.99951	8.33170	106.38991			64,679,698.16	616	36,890
R2048 On 06/08/2015 Bond Future			8.49754	106.68785	8.37324	108.10288			0.00	0	745
R2048 On 05/11/2015 Bond Future			8.53679	104.02417	8.40939	105.46203			0.00	0	0
Total R2048 Future									64,679,698.16	616	37,635
R2048 On 07/05/2015 Bond Future	9.26	Call			9,902.62000	9.90262	8,512,220		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			9,706.82000	9.70682	8,316,420		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			9,804.81000	9.80481	8,414,410		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Call			4,295.53000	4.29553	2,880,500		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			4,081.01000	4.08101	2,665,980		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			4,188.37000	4.18837	2,773,340		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			4,988.56000	4.98856	6,426,420		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			4,864.85000	4.86485	6,302,710		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			4,741.39000	4.74139	6,179,250		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									64,679,698.16	616	37,635
R207 On 07/05/2015 Bond Future			7.25801	102.29715	7.07851	103.00159		4.05	0.00	0	34,939
R207 On 06/08/2015 Bond Future			7.31551	100.29943	7.12322	101.01742		4.05	0.00	0	100
R207 On 05/11/2015 Bond Future			7.34815	101.96189	7.14293	102.69114		3.87	0.00	0	0
R207 On 04/02/2016 Bond Future			7.35934	100.12276	7.13837	100.86730		3.75	0.00	0	0
Total R207 Future									0.00	0	35,039
R207 On 07/05/2015 Bond Future	7.73	Call			2,554.13000	2,554.413	1,895,970	4.21	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			25.73000	0.02573	72,010	4.21	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			4,454.69000	4,454.669	3,752,390	4.38	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			0.71000	0.00071	2,850	4.38	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			4,491.92000	4,491.92	3,789,480	4.38	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			0.65000	0.00065	2,650	4.38	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			4,529.15000	4,529.15	3,826,550	4.38	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			0.60000	0.00060	2,440	4.38	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			1,744.68000	1,744.68	1,278,360	4.10	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			491.27000	0.49127	742,940	4.10	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			2,533.76000	2,533.76	1,970,720	4.18	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			252.70000	0.25270	407,650	4.18	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			2,563.97000	2,563.97	1,997,990	4.18	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			246.44000	0.24644	398,450	4.18	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			2,594.27000	2,594.27	2,025,400	4.18	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			240.30000	0.24030	389,420	4.18	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			2,589.23000	2,589.23	2,066,790	3.99	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			485.35000	0.48535	692,160	3.99	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			2,615.56000	2,615.56	2,090,470	3.99	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			476.90000	0.47690	681,060	3.99	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			2,642.25000	2,642.25	2,114,550	3.99	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Put			468.83000	0.46883	670,380	3.99	0.00	0	0
R207 On 05/11/2015 Bond Future	7.43	Call			1,826.80000	1,826.80	1,394,950	3.91	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			808.50000	0.80850	1,105,900	3.91	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Call			2,107.40000	2,107.40	1,658,060	3.81	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Put			892.41000	0.89241	1,187,610	3.81	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Call			2,129.07000	2,129.07	1,677,050	3.81	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Put			880.74000	0.88074	1,173,260	3.81	0.00	0	0
R207 On 04/02/2016 Bond Future	7.27	Call			1,636.12000	1,636.12	1,250,400	3.76	0.00	0	43
R207 On 04/02/2016 Bond Future	7.27	Put			1,191.79000	1.19179	1,550,610	3.76	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Call			2,085.84000	2,085.84	1,639,170	3.81	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Put			904.21000	0.90421	1,202,080	3.81	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 Option											0.00	0	232
Total For R207											0.00	0	35,271
R208	On	07/05/2015			7.36748	97.85764	7.18892	98.68763		5.12	11,938,632.08	122	58,893
R208	On	06/08/2015			7.41735	99.43112	7.22857	100.27660		4.97	0.00	0	0
R208	On	05/11/2015			7.45160	97.67814	7.25253	98.53701		4.91	0.00	0	0
Total R208 Future											11,938,632.08	122	58,893
R208	On	07/05/2015	7.99	Call			3,671.91000	3.67191	2,869,850	5.44	0.00	0	0
R208	On	07/05/2015	7.99	Put			14.38000	0.01438	42,310	5.44	0.00	0	0
R208	On	07/05/2015	8.00	Call			3,715.62000	3.71562	2,912,110	5.44	0.00	0	0
R208	On	07/05/2015	8.00	Put			13.49000	0.01349	39,970	5.44	0.00	0	0
R208	On	07/05/2015	8.01	Call			3,759.36000	3.75936	2,954,460	5.44	0.00	0	0
R208	On	07/05/2015	8.01	Put			12.66000	0.01266	37,750	5.44	0.00	0	0
R208	On	06/08/2015	8.85	Call			6,993.84000	6.99384	6,161,780	5.29	0.00	0	0
R208	On	06/08/2015	8.01	Put			211.01000	0.21101	344,990	5.21	0.00	0	0
R208	On	06/08/2015	8.85	Put			13.08000	0.01308	26,500	5.29	0.00	0	198
R208	On	06/08/2015	7.99	Call			3,578.86000	3.57886	2,872,970	5.21	0.00	0	0
R208	On	06/08/2015	7.99	Put			222.37000	0.22237	361,960	5.21	0.00	0	0
R208	On	06/08/2015	8.00	Call			3,616.27000	3.61627	2,907,550	5.21	0.00	0	0
R208	On	06/08/2015	8.00	Put			216.63000	0.21663	353,390	5.21	0.00	0	0
R208	On	06/08/2015	8.01	Call			3,653.76000	3.65376	2,942,260	5.21	0.00	0	0
R208	On	05/11/2015	7.74	Call			2,809.44000	2.80944	2,228,460	5.07	0.00	0	0
R208	On	05/11/2015	7.74	Put			722.44000	0.72244	1,000,330	5.07	0.00	0	0
R208	On	05/11/2015	7.75	Call			2,839.78000	2.83978	2,255,500	5.07	0.00	0	0
R208	On	05/11/2015	7.75	Put			710.54000	0.71054	985,130	5.07	0.00	0	0
R208	On	05/11/2015	7.76	Call			2,870.27000	2.87027	2,282,690	5.07	0.00	0	0
R208	On	05/11/2015	7.76	Put			698.81000	0.69881	970,100	5.07	0.00	0	0
R208	On	05/11/2015	8.48	Call			5,329.17000	5.32917	4,563,950	5.23	0.00	0	0
R208	On	05/11/2015	8.48	Put			176.27000	0.17627	269,920	5.23	0.00	0	2,200
Total R208 Option											0.00	0	2,398
Total For R208											11,938,632.08	122	61,291
R209	On	07/05/2015			8.36332	80.00198	8.24243	81.00735		12.96	0.00	0	21,968
R209	On	06/08/2015			8.40956	81.28832	8.28526	82.31164		12.73	0.00	0	0
R209	On	05/11/2015			8.44794	79.48672	8.32052	80.52643		12.99	0.00	0	0
Total R209 Future											0.00	0	21,968
R209	On	07/05/2015	7.30	Call			11.75000	0.01175	4,230	12.46	0.00	0	0
R209	On	07/05/2015	9.00	Put			77.36000	0.07736	134,710	13.67	0.00	0	0
R209	On	07/05/2015	9.01	Call			6,146.60000	6.14660	5,196,280	13.68	0.00	0	0
R209	On	07/05/2015	9.01	Put			73.76000	0.07376	128,810	13.68	0.00	0	0
R209	On	07/05/2015	7.30	Put			8,545.76000	8.54576	9,543,610	12.46	0.00	0	0
R209	On	07/05/2015	8.30	Call			1,691.85000	1.69185	1,166,150	13.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/05/2015	Bond Future	8.30	Put			1,210.69000	1.21069	1,690,360	13.01	0.00	0	700
R209	On	07/05/2015	Bond Future	8.99	Call			6,004.76000	6.00476	5,059,120	13.66	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			81.15000	0.08115	140,880	13.66	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			6,075.64000	6.07564	5,127,620	13.67	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			6,346.94000	6.34694	5,517,350	13.26	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			648.34000	0.64834	842,070	13.26	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			11,951.84000	11.95184	10,957,440	13.43	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			65.55000	0.06555	94,470	13.43	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			6,226.03000	6.22603	5,403,000	13.24	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			676.30000	0.67630	876,590	13.24	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			6,286.41000	6.28641	5,460,080	13.25	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			662.19000	0.66219	859,180	13.25	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			4,739.58000	4.73958	5,389,330	12.74	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			2,054.95000	2.05495	1,673,310	12.73	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			4,849.45000	4.84945	5,507,520	12.73	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			2,086.47000	2.08647	1,700,670	12.73	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			4,794.30000	4.79430	5,448,210	12.73	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			2,118.28000	2.11828	1,728,320	12.74	0.00	0	0
Total R209 Option												0.00	0	3,614
Total For R209												0.00	0	25,582
R210	On	07/05/2015	Bond Future			174.75435	174.75435	174.78536	174.78536			349,508.70	2	833
R210	On	06/08/2015	Bond Future			177.57862	177.57862	177.61399	177.61399			0.00	0	0
Total R210 Future												349,508.70	2	833
R210	On	07/05/2015	Bond Future	176.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			2,204.64000	2.20464	2,235,650		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			2,214.64000	2.21464	2,245,650		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			2,224.64000	2.22464	2,255,650		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			1,376.01000	1.37601	1,411,380		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			1,386.01000	1.38601	1,421,380		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			1,396.01000	1.39601	1,431,380		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												349,508.70	2	833
R211	On	07/05/2015	Bond Future			131.00037	131.00037	131.02426	131.02426			0.00	0	1,120
R211	On	06/08/2015	Bond Future			131.49960	131.49960	131.52676	131.52676			0.00	0	0
Total R211 Future												0.00	0	1,120

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Put			3,985.74000	3.98574	4,009,630		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			3,965.74000	3.96574	3,989,630		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			3,975.74000	3.97574	3,999,630		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			3,473.24000	3.47324	3,500,400		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			3,483.24000	3.48324	3,510,400		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			3,463.24000	3.46324	3,490,400		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		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			137.39162	137.39162	137.41615	137.41615			0.00	0	1,145
R212	On	06/08/2015	Bond Future			137.83622	137.83622	137.86420	137.86420			0.00	0	0
Total R212 Future												0.00	0	1,145
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Put			3,593.85000	3.59385	3,618,380		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			3,573.85000	3.57385	3,598,380		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			3,583.85000	3.58385	3,608,380		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			3,145.80000	3.14580	3,173,780		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			3,125.80000	3.12580	3,153,780		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			3,135.80000	3.13580	3,163,780		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,145
R213	On	07/05/2015	Bond Future			8.23983	90.52558	8.11374	91.55153		11.01	0.00	0	16,829
R213	On	06/08/2015	Bond Future			8.28869	91.98118	8.15863	93.02563		10.78	0.00	0	0
R213	On	05/11/2015	Bond Future			8.33109	89.96008	8.19735	91.02123		10.96	0.00	0	0
Total R213 Future												0.00	0	16,829
R213	On	07/05/2015	Bond Future	8.74	Call			5,060.37000	5.06037	4,127,380	11.40	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			123.19000	0.12319	216,150	11.40	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			5,130.39000	5.13039	4,193,840	11.41	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			117.51000	0.11751	206,910	11.41	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			5,200.55000	5.20055	4,260,550	11.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/05/2015	Bond Future	8.76	Put			112.07000	0.11207	198,020	11.42	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			3,958.43000	3.95843	3,272,750	10.92	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			1,330.72000	1.33072	1,689,490	10.92	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			4,010.68000	4.01068	3,320,090	10.93	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			1,305.36000	1.30536	1,659,220	10.93	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			4,063.22000	4.06322	3,367,740	10.94	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			1,280.39000	1.28039	1,629,360	10.94	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			1,594.47000	1.59447	1,264,280	10.74	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			5,360.27000	5.36027	6,091,230	10.74	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			1,621.11000	1.62111	1,286,850	10.74	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			5,302.24000	5.30224	6,029,130	10.74	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			1,648.03000	1.64803	1,309,690	10.74	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			5,244.60000	5.24460	5,967,410	10.74	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	16,829
R214	On	07/05/2015	Bond Future			8.39712	81.38638	8.28129	82.41461		13.75	0.00	0	15,271
R214	On	06/08/2015	Bond Future			8.44089	82.69499	8.32188	83.74156		13.50	0.00	0	0
R214	On	05/11/2015	Bond Future			8.47900	80.77326	8.35709	81.83666		13.80	0.00	0	0
R214	On	04/02/2016	Bond Future			8.51103	82.20202	8.38583	83.28618		13.48	0.00	0	4,320
Total R214 Future												0.00	0	19,591
R214	On	07/05/2015	Bond Future	9.15	Call			7,278.13000	7.27813	6,288,520	14.65	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			53.08000	0.05308	91,700	14.65	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			7,352.60000	7.35260	6,361,390	14.66	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			50.57000	0.05057	87,590	14.66	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			7,203.65000	7.20365	6,215,700	14.64	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			55.71000	0.05571	95,990	14.64	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			4,867.27000	4.86727	4,136,840	13.67	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			1,284.79000	1.28479	1,600,930	13.67	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			4,925.30000	4.92530	4,190,420	13.68	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			1,260.31000	1.26031	1,572,000	13.68	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			4,983.59000	4.98359	4,244,280	13.69	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			1,236.22000	1.23622	1,543,480	13.69	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			5,394.58000	5.39458	6,074,640	13.53	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			2,178.39000	2.17839	1,790,840	13.54	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			5,333.82000	5.33382	6,009,670	13.54	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			2,112.59000	2.11259	1,733,460	13.53	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			5,455.81000	5.45581	6,140,080	13.53	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			2,145.34000	2.14534	1,762,000	13.53	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			6,207.49000	6.20749	6,885,700	13.22	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			2,653.37000	2.65337	2,243,730	13.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/02/2016	Bond Future	8.00	Put			6,147.53000	6.14753	6,822,050	13.22	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			2,687.41000	2.68741	2,274,080	13.23	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			6,087.99000	6.08799	6,758,820	13.23	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			2,619.58000	2.61958	2,213,630	13.22	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	19,591
Total for Bond												87,901,054.28	838	435,650
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future												0.00	0	0
Total For R209												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future												0.00	0	0
Total For R209/R186												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future												0.00	0	0
Total For R209/R204												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future												0.00	0	0
Total For R209/R208												0.00	0	0
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future												0.00	0	0
Total For R210												0.00	0	0
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future												0.00	0	0
Total For R211												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	07/05/2015	GOVI			495.12300	495.12300	499.73400	499.73400			0.00	0	488
GOVI	On	06/08/2015	GOVI			502.99900	502.99900	507.69400	507.69400			0.00	0	29
GOVI	On	05/11/2015	GOVI			511.41600	511.41600	516.18700	516.18700			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVI Future									0.00	0	517
GOVI On 07/05/2015 GOVI	450.00	Call			497,340.00000	49.73400	451,230,000		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			497,240.00000	49.72400	451,130,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Call			497,440.00000	49.74400	451,330,000		0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			76,840.00000	7.68400	29,890,000		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			77,040.00000	7.70400	30,090,000		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			76,940.00000	7.69400	29,990,000		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			138,130.00000	13.81300	185,840,000		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			138,230.00000	13.82300	185,940,000		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			138,030.00000	13.80300	185,740,000		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	517
Total for GOVI									0.00	0	517
AL12 On 07/05/2015 Index Future			558.12100	558.12100	564.78800	564.78800			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			458.31600	458.31600	461.40200	461.40200			0.00	0	122
AL37 On 06/08/2015 Index Future			465.60600	465.60600	468.75200	468.75200			0.00	0	0
Total AL37 Future									0.00	0	122
Total For AL37									0.00	0	122
AL7T On 07/05/2015 Index Future			546.58700	546.58700	552.36300	552.36300			0.00	0	3
AL7T On 06/08/2015 Index Future			555.28200	555.28200	561.16200	561.16200			0.00	0	0
Total AL7T Future									0.00	0	3
Total For AL7T									0.00	0	3
ALBI On 07/05/2015 Index Future			499.02300	499.02300	503.68900	503.68900			0.00	0	586
ALBI On 06/08/2015 Index Future			506.96100	506.96100	511.71200	511.71200			0.00	0	10
ALBI On 05/11/2015 Index Future			515.44500	515.44500	520.27200	520.27200			0.00	0	0
Total ALBI Future									0.00	0	596
Total For ALBI									0.00	0	596
IGOV On 07/05/2015 Index Future			225.38200	225.38200	225.37900	225.37900			0.00	0	1,013

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	06/08/2015	Index Future			228.98500	228.98500	228.98700	228.98700			0.00	0	100
IGOV	On	05/11/2015	Index Future			232.83600	232.83600	232.83600	232.83600			0.00	0	0
Total IGOV Future												0.00	0	1,113
Total For IGOV												0.00	0	1,113
ILBI	On	07/05/2015	Index Future			610.13900	610.13900	610.13600	610.13600			0.00	0	0
ILBI	On	06/08/2015	Index Future			620.06400	620.06400	620.06300	620.06300			0.00	0	159
Total ILBI Future												0.00	0	159
Total For ILBI												0.00	0	159
Total for Index												0.00	0	1,993
JIBAR f	On	15/04/2015	Jibar Future			6.13000	93.87000	6.12000	93.88000			0.00	0	1,000
JIBAR f	On	20/05/2015	Jibar Future			6.16000	93.84000	6.14000	93.86000			0.00	0	0
JIBAR f	On	17/06/2015	Jibar Future			6.28000	93.72000	6.19000	93.81000			0.00	0	5,000
JIBAR f	On	15/07/2015	Jibar Future			6.31000	93.69000	6.21000	93.79000			0.00	0	0
JIBAR f	On	19/08/2015	Jibar Future			6.44000	93.56000	6.30000	93.70000			0.00	0	0
JIBAR f	On	16/09/2015	Jibar Future			6.47000	93.53000	6.32000	93.68000			0.00	0	0
JIBAR f	On	15/12/2015	Jibar Future			6.71000	93.29000	6.51000	93.49000			0.00	0	0
JIBAR f	On	16/03/2016	Jibar Future			6.88000	93.12000	6.66000	93.34000			0.00	0	0
JIBAR f	On	15/06/2016	Jibar Future			7.02000	92.98000	6.81000	93.19000			0.00	0	0
JIBAR f	On	21/09/2016	Jibar Future			7.16000	92.84000	6.96000	93.04000			0.00	0	0
JIBAR f	On	21/12/2016	Jibar Future			7.28000	92.72000	7.09000	92.91000			0.00	0	0
JIBAR f	On	15/03/2017	Jibar Future			7.39000	92.61000	7.21000	92.79000			0.00	0	0
Total Jibar Future												0.00	0	6,000
Total For JIBAR FUTURE												0.00	0	6,000
Total for Jibar												0.00	0	6,000
Total for Derivatives :												87,901,054.28	838	444,160
AA02	On	28/03/2016	Spot Bond				100.00000	0.00000	100.00000			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			6.59500	104.11372	6.59500	104.09505			0.00	0	0
Total AA03 SPOT												0.00	0	0
Total For AA03												0.00	0	0
AA04	On	22/03/2017	Spot Bond				100.00000	0.00000	100.10796			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			8.36000	103.24736	8.36000	103.22438			0.00	0	500,000,000
Total AA05 SPOT												0.00	0	500,000,000
Total For AA05												0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.55144				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.63500	108.30624	8.63500	108.28109				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	106.74800	10.00000	106.72100				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.70965				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.78965				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			8.94500	100.97784	8.94500	100.95344		89,450,000,000,000.00		10,000,000,000	5,000,000,000	
Total AB013 SPOT								89,450,000,000,000.00		10,000,000,000	5,000,000,000	
Total For AB013								89,450,000,000,000.00		10,000,000,000	5,000,000,000	
AB014L On 19/11/2024 Spot Bond			100.00000	10.39941	100.00000	10.37337				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	103.89400	10.84000	103.86371				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.80324	100.00000	9.78318				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			6.64500	99.92723	6.64500	99.94541				0.00	0	0
Total AB06 SPOT										0.00	0	0
Total For AB06										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.72031				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			8.22500	108.06290	8.22500	108.03883				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABC12: On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800			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			2.40000	125.89578	2.40000	272.19666		144,000,000,000.00		60,000,000	30,000,000
Total ABCPI3 SPOT								144,000,000,000.00		60,000,000	30,000,000
Total For ABCPI3								144,000,000,000.00		60,000,000	30,000,000
ABFN06: On 17/03/2016 Spot Bond				100.00000	0.00000	100.68197			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07: On 17/03/2018 Spot Bond				100.00000	0.00000	100.50776			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08: On 17/03/2020 Spot Bond				100.00000	0.00000	100.28197			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09: On 17/03/2026 Spot Bond				100.00000	0.00000	100.28886			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10: On 28/10/2019 Spot Bond				100.00000	0.00000	99.59870			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11: On 09/04/2017 Spot Bond				100.00000	0.00000	99.40020			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN12: On 09/04/2019 Spot Bond				100.00000	0.00000	99.30253			0.00	100,000,000	100,000,000
Total ABFN12 SPOT									0.00	100,000,000	100,000,000
Total For ABFN12									0.00	100,000,000	100,000,000
ABN05: On 18/04/2021 Spot Bond			2.14000	173.29122	2.14000	173.29114			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	164.23144	2.76000	164.22864			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	174.94565	2.17000	174.94544			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14 On 10/10/2033 Spot Bond			1.82000	184.57369	1.82000	186.88864			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			7.62125	81.21510	7.62125	81.19876			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			7.62125	81.21510	7.62125	81.19876			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	98.30000			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	100.15222			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	96.96000			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	96.07000			0.00	0	0
Total ABN42 SPOT									0.00	0	0
Total For ABN42									0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	95.52000			0.00	0	0
Total ABN44 SPOT									0.00	0	0
Total For ABN44									0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	94.18000			0.00	0	0
Total ABN45 SPOT									0.00	0	0
Total For ABN45									0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	93.51000			0.00	0	0
Total ABN46 SPOT									0.00	0	0
Total For ABN46									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.68342			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.54682			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	93.17000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	92.48000				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	92.21000				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	91.94000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.05900				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			6.88500	103.47102	6.88500	103.45210				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.59860				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	90.63000				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	90.12000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.69500	94.35401	2.69500	108.19732				0.00	0	20,000,000
Total ABN61 SPOT										0.00	0	20,000,000
Total For ABN61										0.00	0	20,000,000
ABN62 On 31/03/2028 Spot Bond			2.46500	101.49379	2.46500	159.89337				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN63 On 07/12/2033 Spot Bond			2.30500	118.38298	2.30500	216.73204				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	88.37000				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	93.75077	8.98500	93.72839				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	100.96000				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	82.06000				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	101.02190				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	95.56000				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	105.75000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	108.88947	9.63000	108.86134				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	100.10000			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			9.00500	113.54733	9.00500	113.51987		180,100,000,000.00		20,000,000	10,000,000
Total ABN79 SPOT								180,100,000,000.00		20,000,000	10,000,000
Total For ABN79								180,100,000,000.00		20,000,000	10,000,000
ABN80 On 31/03/2021 Spot Bond			8.34000	92.61192	8.34000	92.59114		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	103.56000		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	114.74000		0.00		0	0
Total ABN82 SPOT								0.00		0	0
Total For ABN82								0.00		0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total ABN83 SPOT								0.00		0	0
Total For ABN83								0.00		0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total ABN84 SPOT								0.00		0	0
Total For ABN84								0.00		0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total ABN85 SPOT								0.00		0	0
Total For ABN85								0.00		0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total ABN86 SPOT								0.00		0	0
Total For ABN86								0.00		0	0
ABN87 On 21/12/2026 Spot Bond			9.10000	112.82119	9.10000	112.79362		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	90.35000		0.00		0	0
Total ABN88 SPOT								0.00		0	0
Total For ABN88								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.41831				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	101.23354				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			7.77500	105.84431	7.77500	105.82237				0.00	0	1,410,000,000
Total ABS10 SPOT										0.00	0	1,410,000,000
Total For ABS10										0.00	0	1,410,000,000
ABS11 On 09/04/2021 Spot Bond			8.34500	104.82870	8.34500	104.80516				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			6.75500	103.55589	6.75500	103.53684				0.00	0	0
Total ABS5 SPOT										0.00	0	0
Total For ABS5										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.44000	101.69519	8.44000	101.67209				0.00	0	3,610,200,000
Total ABS6 SPOT										0.00	0	3,610,200,000
Total For ABS6										0.00	0	3,610,200,000
ABS7 On 11/09/2026 Spot Bond			9.20000	97.67389	9.20000	97.65001				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			7.29000	102.24972	7.29000	102.22982				0.00	0	0
Total ABS9 SPOT										0.00	0	0
Total For ABS9										0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			2.21000	217.73388	2.21000	275.86820				0.00	0	0
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			2.07500	126.02670	2.07500	128.83770				0.00	0	0
Total ABSI3 SPOT										0.00	0	0
Total For ABSI3										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.17500	129.65547	2.17500	132.25966				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00660	100.00000	0.00658				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL01L On 30/06/2015 Spot Bond			100.00000	82.16502	100.00000	99.72299				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			11.04500	101.58566	11.04500	101.55641				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	101.05691				0.00	0	0
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	8.82220	100.00000	8.80083				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	101.08257				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	101.44613				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	52.58441	100.00000	52.45703				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	101.03123				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	68.95658	11.00000	68.93686				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	33.65402	100.00000	33.57250				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
ACL07C On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.23674				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	100.25890				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	100.22684				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	100.23353				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	100.23647				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	101.37145				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	101.37145				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	101.37908				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	101.37908				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	101.36382				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	95.05521				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL08 On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL09 On 26/12/2015 Spot Bond				100.00000	0.00000	100.08080			0.00	0	0
Total ACL092 SPOT									0.00	0	0
Total For ACL092									0.00	0	0
ACL09 On 20/12/2018 Spot Bond				100.00000	0.00000	100.22955			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL09 On 20/06/2020 Spot Bond				100.00000	0.00000	100.23600			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0
ACL09 On 20/12/2025 Spot Bond				100.00000	0.00000	100.23861			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09 On 20/12/2025 Spot Bond				100.00000	0.00000	100.23328			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL10 On 20/12/2017 Spot Bond				100.00000	0.00000	100.22151			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL10 On 20/12/2019 Spot Bond			8.84000	104.73328	8.84000	104.70840			0.00	0	0
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	101.44476			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	102.07703			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	89.16811			0.00	0	0
Total ACL126 SPOT									0.00	0	0
Total For ACL126									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	178.79103				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	178.79376				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.22676				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	101.20347				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.62435				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	101.20349				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	101.35856				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	101.78450				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	100.47449				0.00	121,800,700	121,800,700
Total ACL143 SPOT										0.00	121,800,700	121,800,700
Total For ACL143										0.00	121,800,700	121,800,700
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.34341				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	100.22758				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.20192				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.22297				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	100.21357				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	100.29867	10.23000	100.27148				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	100.20863				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	116.96239				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.02000	105.38199	9.02000	105.35645				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	100.22209				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	117.03301	1.75000	117.16563				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	100.20594				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	100.21676				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	100.22336				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL17ε On 20/06/2019 Spot Bond				100.00000	0.00000	100.21015			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL18ϰ On 20/06/2015 Spot Bond				100.00000	0.00000	100.35919			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	99.89418			0.00	92,857,100	92,857,100
Total ACL181 SPOT									0.00	92,857,100	92,857,100
Total For ACL181									0.00	92,857,100	92,857,100
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.70204			0.00	0	200,000,000
Total ACL182 SPOT									0.00	0	200,000,000
Total For ACL182									0.00	0	200,000,000
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.20777			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	101.15399			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL18ε On 20/09/2022 Spot Bond				100.00000	0.00000	100.22204			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL18ϰ On 20/09/2016 Spot Bond				100.00000	0.00000	100.21734			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	100.22856			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL18ε On 20/09/2020 Spot Bond				100.00000	0.00000	100.23203			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	100.46141			0.00	0	0
Total ACL191 SPOT									0.00	0	0
Total For ACL191									0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	100.66617			0.00	0	0
Total ACL192 SPOT									0.00	0	0
Total For ACL192									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.23290				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.23290				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	100.24442				0.00	0	3,908,200,000
Total ACL195 SPOT										0.00	0	3,908,200,000
Total For ACL195										0.00	0	3,908,200,000
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.21808				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	100.24619				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.96181				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	100.24442				0.00	0	3,680,000,000
Total ACL199 SPOT										0.00	0	3,680,000,000
Total For ACL199										0.00	0	3,680,000,000
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	97.16057				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	100.23746				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	100.23389				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	132.10391				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	133.04522				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL208 On 20/03/2016 Spot Bond				100.00000	0.00000	100.20486				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.20301				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	100.74816				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	100.20804				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.21217				0.00	237,500,000	237,500,000
Total ACL213 SPOT										0.00	237,500,000	237,500,000
Total For ACL213										0.00	237,500,000	237,500,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.21676				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	100.20512				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	100.20486				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	100.22438				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.47388				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	101.28884				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	101.31714				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.74504				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	102.47112				0.00	0	0
Total ADCP10 SPOT										0.00	0	0
Total For ADCP10										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	23.24202	100.00000	23.18382				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	13.21280	100.00000	13.18079				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	100.70569				0.00	10,000,000,000	5,000,000,000
Total AHF1A1 SPOT										0.00	10,000,000,000	5,000,000,000
Total For AHF1A1										0.00	10,000,000,000	5,000,000,000
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.47259				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.61579				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.80663				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.42443				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			7.56000	101.97355	7.56000	101.95276				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.82514				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	102.11890				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01 On 15/03/2019 Spot Bond			8.54000	100.49791	8.54000	100.47507			0.00	0	2,890,000,000
Total AIR01 SPOT									0.00	0	2,890,000,000
Total For AIR01									0.00	0	2,890,000,000
AIR02 On 30/04/2023 Spot Bond			9.10000	119.40057	9.10000	119.37138		4,550,000,000,000.00		500,000,000	500,000,000
Total AIR02 SPOT								4,550,000,000,000.00		500,000,000	500,000,000
Total For AIR02								4,550,000,000,000.00		500,000,000	500,000,000
AIR03 On 09/03/2016 Spot Bond			6.98000	104.11210	6.98000	104.09269			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	106.36148	8.72500	106.33639			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	16.40726	100.00000	16.37075			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			9.49000	107.40124	9.49000	107.37373			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			2.71500	166.44728	2.71500	166.44461		108,600,000,000.00		40,000,000	20,000,000
Total AIRL01 SPOT								108,600,000,000.00		40,000,000	20,000,000
Total For AIRL01								108,600,000,000.00		40,000,000	20,000,000
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.51326			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.46722			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	84.68677	100.00000	84.49074			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	100.07873			0.00	20,000,000	10,000,000
Total APF01 SPOT									0.00	20,000,000	10,000,000
Total For APF01									0.00	20,000,000	10,000,000
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.08512			0.00	40,000,000	20,000,000
Total APF02 SPOT									0.00	40,000,000	20,000,000
Total For APF02									0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.24028				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00: On 28/02/2017 Spot Bond				100.00000	0.00000	100.78329				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	100.19168				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.21357				0.00	100,000,000	50,000,000
Total ASN011 SPOT										0.00	100,000,000	50,000,000
Total For ASN011										0.00	100,000,000	50,000,000
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	100.08966				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	100.98348				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	114.65000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	93.55000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	100.72940				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	87.22698				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.55500	131.47855	2.55500	235.80903				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	110.82828				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	110.29633				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	98.76790				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 14/08/2017 Spot Bond				100.00000	0.00000	107.48241				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	88.78018				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.22424				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	101.05441				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.57000	164.83032	2.57000	208.83750				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04 On 20/12/2016 Spot Bond				100.00000	0.00000	100.38642				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 24/09/2016 Spot Bond				100.00000	0.00000	100.12109				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN35 On 20/12/2016 Spot Bond			100.00000	32.92795	100.00000	32.85467				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	16.27829	100.00000	16.23885				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	16.37217	100.00000	16.33251				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	15.94970	100.00000	15.91106				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN49 On 19/09/2016 Spot Bond			100.00000	38.79417	100.00000	38.70019				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50 On 16/03/2018 Spot Bond			100.00000	16.02557	100.00000	15.98675				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.36134				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.18896				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	99.99610				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			8.59000	103.56805	8.59000	103.54412				0.00	0	200,000,000
Total BAW11 SPOT										0.00	0	200,000,000
Total For BAW11										0.00	0	200,000,000
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.45925				0.00	0	0
Total BAW12 SPOT										0.00	0	0
Total For BAW12										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	102.13266				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.42098				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.62069				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.76440				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			8.91500	105.84953	8.91500	105.82416				0.00	0	1,900,000,000
Total BAW19 SPOT										0.00	0	1,900,000,000
Total For BAW19										0.00	0	1,900,000,000
BAW2 On 02/10/2015 Spot Bond			6.87500	102.27983	6.87500	102.26084				0.00	0	0
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	61.66352	100.00000	61.51082				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.16500	100.83267	9.16500	100.80811				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.41395			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			8.37500	103.41864	8.37500	103.39534			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			10.79859	101.24570	10.79859	101.02679			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			10.89367	100.14270	10.89367	100.16529			0.00	0	0
Total BAYA04 SPOT									0.00	0	0
Total For BAYA04									0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			10.90823	100.13185	10.90823	100.16656			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	99.97156			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			10.92862	100.30663	10.92862	100.15733			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.48193	100.69445	11.48193	100.66398			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	99.97093			0.00	0	0
Total BAYA09 SPOT									0.00	0	0
Total For BAYA09									0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	99.97093			0.00	0	0
Total BAYA10 SPOT									0.00	0	0
Total For BAYA10									0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	99.97100			0.00	0	0
Total BAYA11 SPOT									0.00	0	0
Total For BAYA11									0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.04859	99.96903	11.04859	99.94365			0.00	0	0
Total BAYA12 SPOT									0.00	0	0
Total For BAYA12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA13 On 31/03/2016 Spot Bond			11.00046	100.75998	11.00046	100.25450				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			10.89367	100.14270	10.89367	100.16529				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			10.87939	100.75090	10.87939	100.43827				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.04501	97.62558	10.04501	100.25335				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	99.97239				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	99.97108				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	99.97108				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	97.61512				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			9.04935	102.94357	9.04935	101.72046				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			11.15000	99.88204	11.15000	99.85154				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	99.97190				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			11.07500	78.20785	11.07500	98.13597				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	97.68565				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	99.97506				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	93.35088	9.28000	99.97452				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	99.97149				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			10.89000	74.69533	10.89000	100.63168				0.00	0	200,000,000
Total BAYA32 SPOT										0.00	0	200,000,000
Total For BAYA32										0.00	0	200,000,000
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	99.97231				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	99.97163				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.97163				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	97.47824				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	99.97264				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	99.97261				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	97.59163				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	99.97261				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	99.97258				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	99.97391				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	99.97270				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	99.98079				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	99.97926				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond			100.00000	51.20000	100.00000	100.00000				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.79859	101.22788	13.79859	101.00695				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			14.98429	100.56909	14.98429	100.52928				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			13.82981	100.61272	13.82981	100.38136				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	99.96273				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	99.96273				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	99.96273				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	99.96136				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	99.96753				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	29.65969	100.00000	29.60342				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	18.69000	100.00000	18.64371				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	17.01000	100.00000	16.96788				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.50000	100.00000	10.47400				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.52550	100.00000	10.50000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	12.69500	100.00000	12.66357				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	11.00000	100.00000	10.97276				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	101.30216				0.00	0	200,000,000
Total BCJ03 SPOT										0.00	0	200,000,000
Total For BCJ03										0.00	0	200,000,000
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.33580				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	99.86298				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	99.85431				0.00	600,000,000	300,000,000
Total BCJ06 SPOT										0.00	600,000,000	300,000,000
Total For BCJ06										0.00	600,000,000	300,000,000
BCP3U On 30/06/2019 Spot Bond			100.00000	7.93259	100.00000	7.91338				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	7.93259	100.00000	7.91338				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP91U On 23/04/2015 Spot Bond			100.00000	94.07216	100.00000	93.83033				0.00	0	0
Total BCP91U SPOT										0.00	0	0
Total For BCP91U										0.00	0	0
BCP92U On 21/05/2015 Spot Bond			100.00000	87.74038	100.00000	87.52998				0.00	0	0
Total BCP92U SPOT										0.00	0	0
Total For BCP92U										0.00	0	0
BCP93U On 05/06/2015 Spot Bond			100.00000	84.68677	100.00000	84.49074				0.00	0	0
Total BCP93U SPOT										0.00	0	0
Total For BCP93U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.11000	103.63081	2.11000	180.05456				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			7.62000	104.03860	7.62000	168.80983				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			7.62000	98.02616	7.62000	169.07436				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			8.00500	104.57209	8.00500	104.54954				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BEER0: On 28/03/2018 Spot Bond			7.49000	99.09470	7.49000	99.07490				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	102.15589				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	101.41928				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	102.06726				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B: On 21/07/2016 Spot Bond				100.00000	0.00000	101.53979				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C: On 21/07/2016 Spot Bond				100.00000	0.00000	101.63245				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D: On 21/07/2016 Spot Bond				100.00000	0.00000	101.89148				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	38.88191	100.00000	38.78563				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.23670				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	101.26077				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	101.26879				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.36504				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.49330				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	24.33529	100.00000	24.27503				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	24.33529	100.00000	24.27503				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.30280				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.30845				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			7.87500	102.02334	7.87500	102.00193				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.32541				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.35541				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	21.80137	100.00000	21.74856				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	21.80137	100.00000	21.74856				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.01047			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2024 Spot Bond			10.59000	105.38072	10.59000	104.78107			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	101.38007			0.00	20,000,000	10,000,000
Total BGL03 SPOT									0.00	20,000,000	10,000,000
Total For BGL03									0.00	20,000,000	10,000,000
BGL04 On 05/02/2025 Spot Bond			10.48000	100.06747	10.48000	99.86085			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	101.11082			0.00	0	0
Total BGR01 SPOT									0.00	0	0
Total For BGR01									0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	65.33415	100.00000	65.21020			0.00	0	0
Total BGR01U SPOT									0.00	0	0
Total For BGR01U									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.59848			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	99.64254			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.20000	71.38513	8.20000	104.47954			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	98.18001			0.00	0	0
Total BIDC43 SPOT									0.00	0	0
Total For BIDC43									0.00	0	0
BIDC44 On 08/05/2015 Spot Bond				100.00000	0.00000	99.32157			0.00	0	0
Total BIDC44 SPOT									0.00	0	0
Total For BIDC44									0.00	0	0
BLG1A4 On 21/11/2015 Spot Bond				100.00000	0.00000	100.64732			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.74680				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	100.63239				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	100.66342				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	100.71978				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	100.95357				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	101.35071				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BNP01 On 11/06/2015 Spot Bond				100.00000	0.00000	100.34138				0.00	0	0
Total BNP01 SPOT										0.00	0	0
Total For BNP01										0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	83.52287	100.00000	83.33559				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	101.51711				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.56005				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	96.10067				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	95.48753				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC01: On 19/05/2015 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0
BTC01: On 27/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC018 SPOT										0.00	0	0
Total For BTC018										0.00	0	0
BTC01: On 08/04/2015 Spot Bond				100.00000	0.00000	99.84309				0.00	0	0
Total BTC019 SPOT										0.00	0	0
Total For BTC019										0.00	0	0
BTC02: On 14/04/2015 Spot Bond				100.00000	0.00000	99.73877				0.00	0	0
Total BTC021 SPOT										0.00	0	0
Total For BTC021										0.00	0	0
BTC02: On 16/04/2015 Spot Bond				100.00000	0.00000	99.70412				0.00	0	0
Total BTC022 SPOT										0.00	0	0
Total For BTC022										0.00	0	0
BTC02: On 16/07/2015 Spot Bond				100.00000	0.00000	97.99919				0.00	0	0
Total BTC023 SPOT										0.00	0	0
Total For BTC023										0.00	0	0
BTC02: On 20/04/2015 Spot Bond				100.00000	0.00000	99.63469				0.00	0	0
Total BTC024 SPOT										0.00	0	0
Total For BTC024										0.00	0	0
BTC02: On 22/04/2015 Spot Bond				100.00000	0.00000	99.59846				0.00	1,600,000,000	400,000,000
Total BTC025 SPOT										0.00	1,600,000,000	400,000,000
Total For BTC025										0.00	1,600,000,000	400,000,000
BTC02: On 24/04/2015 Spot Bond				100.00000	0.00000	99.56333				0.00	0	0
Total BTC026 SPOT										0.00	0	0
Total For BTC026										0.00	0	0
BTC02: On 06/05/2015 Spot Bond				100.00000	0.00000	99.35400				0.00	0	0
Total BTC027 SPOT										0.00	0	0
Total For BTC027										0.00	0	0
BTC02: On 18/05/2015 Spot Bond				100.00000	0.00000	99.14472				0.00	0	0
Total BTC028 SPOT										0.00	0	0
Total For BTC028										0.00	0	0
BTC02: On 21/05/2015 Spot Bond				100.00000	0.00000	99.09288				0.00	0	0
Total BTC029 SPOT										0.00	0	0
Total For BTC029										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC03(On 26/05/2015 Spot Bond				100.00000	0.00000	98.72489			0.00	0	0
Total BTC030 SPOT									0.00	0	0
Total For BTC030									0.00	0	0
BTC03 On 25/05/2015 Spot Bond				100.00000	0.00000	99.02461			0.00	0	0
Total BTC031 SPOT									0.00	0	0
Total For BTC031									0.00	0	0
BTC03 On 28/05/2015 Spot Bond				100.00000	0.00000	98.97077			0.00	0	0
Total BTC032 SPOT									0.00	0	0
Total For BTC032									0.00	0	0
BTC03 On 30/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC033 SPOT									0.00	0	0
Total For BTC033									0.00	0	0
BTC03 On 12/06/2015 Spot Bond				100.00000	0.00000	98.70685			0.00	0	0
Total BTC034 SPOT									0.00	0	0
Total For BTC034									0.00	0	0
BTC03 On 07/07/2015 Spot Bond			100.00000	78.83369	100.00000	100.00000			0.00	0	0
Total BTC035 SPOT									0.00	0	0
Total For BTC035									0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	35.96152	100.00000	29.64563			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond			100.00000	8.67368	100.00000	8.65267		625,000,000,000,000.00	26,250,000,000	18,000,000,000	
Total BWZ18B SPOT								25,000,000,000,000.00	26,250,000,000	18,000,000,000	
Total For BWZ18B								25,000,000,000,000.00	26,250,000,000	18,000,000,000	
BWZ20 On 27/03/2020 Spot Bond			100.00000	1.45520	100.00000	100.00000		594,600,000,000,000.00	55,946,000,000	29,900,000,000	
Total BWZ20A SPOT								14,600,000,000,000.00	55,946,000,000	29,900,000,000	
Total For BWZ20A								14,600,000,000,000.00	55,946,000,000	29,900,000,000	
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.26831			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	100.85223			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			9.07500	113.06139	9.07500	113.03367			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	106.47658			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			8.62500	106.14400	8.62500	106.11925			0.00	0	800,000
Total CBL11 SPOT									0.00	0	800,000
Total For CBL11									0.00	0	800,000
CBL12 On 06/09/2018 Spot Bond			12.09000	98.63769	12.09000	98.60623			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	98.59430			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.39000	99.30631	12.39000	99.27334			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	100.89689			0.00	0	0
Total CBL15 SPOT									0.00	0	0
Total For CBL15									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.50500	103.32400	9.50500	103.29750			0.00	0	500,600,000
Total CBL16 SPOT									0.00	0	500,600,000
Total For CBL16									0.00	0	500,600,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	97.61864			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.39000	96.66375	12.39000	96.63165			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	101.61719			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	92.28380			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	100.88209			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL22 On 06/05/2020 Spot Bond			10.66500	95.03745	10.66500	95.01018			0.00	0	1,800,000
Total CBL22 SPOT									0.00	0	1,800,000
Total For CBL22									0.00	0	1,800,000
CCT01 On 23/06/2023 Spot Bond			9.47000	120.79790	9.47000	120.76720			0.00	0	40,000,000
Total CCT01 SPOT									0.00	0	40,000,000
Total For CCT01									0.00	0	40,000,000
CCT02 On 12/06/2024 Spot Bond			9.75000	114.60621	9.75000	114.57624			0.00	0	60,000,000
Total CCT02 SPOT									0.00	0	60,000,000
Total For CCT02									0.00	0	60,000,000
CCT03 On 15/03/2025 Spot Bond			8.63000	117.15159	8.63000	117.12470			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.65769			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			11.27500	100.80416	11.27500	100.77412			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	100.08137			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	103.18400			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	107.84580	10.00000	107.81770			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	102.29889			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	100.18207			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.69926			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	102.95674			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.68368			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	99.97713			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	99.97586			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	99.97486			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	101.40934			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	101.39503			0.00	0	0
Total CLN130 SPOT									0.00	0	0
Total For CLN130									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	101.47065			0.00	0	0
Total CLN134 SPOT									0.00	0	0
Total For CLN134									0.00	0	0
CLN17 On 20/12/2015 Spot Bond				100.00000	0.00000	100.22687			0.00	0	0
Total CLN170 SPOT									0.00	0	0
Total For CLN170									0.00	0	0
CLN17 On 20/03/2016 Spot Bond				100.00000	0.00000	100.82246			0.00	0	0
Total CLN179 SPOT									0.00	0	0
Total For CLN179									0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	102.45446	10.11000	102.42655			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN18 On 06/07/2016 Spot Bond				100.00000	0.00000	99.84147			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	121.13216	2.76000	121.13003			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	107.20244			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	118.37710	3.14000	120.99935			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	100.68334	8.25000	100.66123			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.87500	127.98952	2.87500	122.17939			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	126.28645	2.40000	120.55518			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	100.31586			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215 On 17/10/2016 Spot Bond			8.23000	104.26803	8.23000	104.24492			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.49759			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	101.51531			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			8.28000	104.36135	8.28000	104.33809			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			8.28000	104.36135	8.28000	104.33809			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			8.33000	103.19179	8.33000	103.16866			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	100.23222			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	100.25520			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	100.88368			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.75688			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	100.88743	9.35000	100.86196			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	100.88743	9.35000	100.86196			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN250 SPOT									0.00	0	0
Total For CLN250									0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN251 SPOT									0.00	0	0
Total For CLN251									0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN252 SPOT									0.00	0	0
Total For CLN252									0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN253 SPOT									0.00	0	0
Total For CLN253									0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN254 SPOT									0.00	0	0
Total For CLN254									0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN255 SPOT									0.00	0	0
Total For CLN255									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	100.90399			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	100.55504			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.99606				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.99606				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.99606				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	100.46378				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.82000	102.86795	8.82000	102.84382				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	101.98680				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	100.26302				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.54090				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.53976				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.58098				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	100.74201				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	100.82707				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	100.74259				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN279 On 20/06/2015 Spot Bond				100.00000	0.00000	100.96867				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	101.36154				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN281 On 21/06/2015 Spot Bond				100.00000	0.00000	100.23531				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN282 On 27/06/2015 Spot Bond				100.00000	0.00000	100.12942				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	100.20751				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.39523				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.05489				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.29253				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	100.09210				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	102.22188				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	99.83607				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	100.09104				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	99.88916				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	100.24746				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	99.85895				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	99.99974				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	141.73783				0.00	0	0
Total CLN300 SPOT										0.00	0	0
Total For CLN300										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.44438				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	142.83641				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	141.00939				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	140.06975				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000					0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN31(On 20/03/2018 Spot Bond				100.00000	0.00000	137.81281				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	138.41045				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN31(On 14/11/2022 Spot Bond				100.00000	0.00000	101.00296				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31(On 14/11/2022 Spot Bond			10.26500	99.81892	10.26500	99.79132				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31(On 20/03/2023 Spot Bond			10.78500	96.50770	10.78500	96.48015				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31(On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN31(On 20/03/2023 Spot Bond				100.00000	0.00000	100.24757				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31(On 14/11/2022 Spot Bond				100.00000	0.00000	100.98043				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN31(On 24/07/2017 Spot Bond				100.00000	0.00000	101.38979				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN32(On 30/04/2018 Spot Bond				100.00000	0.00000	101.35452				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN32(On 30/04/2018 Spot Bond			8.80500	108.05295	8.80500	103.63495				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN32(On 20/12/2015 Spot Bond				100.00000	0.00000	100.21808				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	101.37350				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	134.71120				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.23179				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.24704				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.23763				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	100.32821				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	80.96551				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	100.25902				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN334 On 20/09/2015 Spot Bond				100.00000	0.00000	122.02611				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	122.15627				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN336 On 28/07/2017 Spot Bond				100.00000	0.00000	101.37572				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	100.28554			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0
CLN34(On 20/06/2017 Spot Bond				100.00000	0.00000	100.32622			0.00	0	0
Total CLN342 SPOT									0.00	0	0
Total For CLN342									0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.00000	0.00000	100.26945			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	100.20812			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.00000	0.00000	100.23969			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN34(On 28/07/2017 Spot Bond				100.00000	0.00000	101.36252			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN34(On 10/02/2016 Spot Bond				100.00000	0.00000	101.04735			0.00	0	0
Total CLN347 SPOT									0.00	0	0
Total For CLN347									0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN35(On 28/10/2018 Spot Bond				100.00000	0.00000	101.29470			0.00	0	300,000,000
Total CLN350 SPOT									0.00	0	300,000,000
Total For CLN350									0.00	0	300,000,000
CLN35(On 28/05/2019 Spot Bond				100.00000	0.00000	100.60527			0.00	0	0
Total CLN353 SPOT									0.00	0	0
Total For CLN353									0.00	0	0
CLN35(On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN354 SPOT									0.00	0	0
Total For CLN354									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	101.31560				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN356 On 24/07/2017 Spot Bond				100.00000	0.00000	103.43063				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	100.19904				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			9.44500	108.49959	9.44500	106.86851				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	100.22025				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	103.77645				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	110.02144	11.58500	108.00136				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	101.42347				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	107.63424	11.61500	107.60068				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	107.38969	10.02000	107.36069				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	101.42347				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	101.46513				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN37 On 20/03/2024 Spot Bond				100.00000	0.00000	102.56722			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	100.21687			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	100.22142			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	100.22156			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN37 On 20/03/2021 Spot Bond			8.96500	104.44938	8.96500	104.42448			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	100.24047			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.57000	100.19368	10.57000	100.16563			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	100.32060	11.00000	100.29141			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN38 On 21/07/2015 Spot Bond				100.00000	0.00000	101.38225			0.00	0	0
Total CLN381 SPOT									0.00	0	0
Total For CLN381									0.00	0	0
CLN38 On 20/03/2021 Spot Bond				100.00000	0.00000	100.24442			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	101.40739				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	104.11759	11.37500	104.08630				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	100.26750				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.22132				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	101.57670				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.23622				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	99.96071				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN391 On 20/12/2015 Spot Bond				100.00000	0.00000	100.20409				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	100.20751				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	89.82077				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.21940				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	100.49887			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	100.26163			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	40.69356	7.01000	41.30015			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	177.94188			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.00500	104.57209	8.00500	148.89772			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			7.62000	38.27759	7.62000	168.80983			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			7.62000	38.71847	7.62000	169.07436			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	96.09429			0.00	0	0
Total CLNF01 SPOT									0.00	0	0
Total For CLNF01									0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	96.06090			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.78658			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	101.78658			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF0! On 20/09/2016 Spot Bond				100.00000	0.00000	100.23487				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	100.21991				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	100.22290				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0! On 10/07/2017 Spot Bond				100.00000	0.00000	101.78384				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	100.22204				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1! On 24/07/2017 Spot Bond				100.00000	0.00000	101.38979				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	100.20248				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	100.21620				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	100.21486				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	100.21615				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.78198				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.77971				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02 On 15/09/2016 Spot Bond			8.41000	105.19987	8.41000	103.57190			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			8.27500	104.83906	8.27500	104.81572			0.00	0	855,000,000
Total COJ04 SPOT									0.00	0	855,000,000
Total For COJ04									0.00	0	855,000,000
COJ05 On 05/06/2023 Spot Bond			9.60500	118.36118	9.60500	118.33067			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			7.33500	105.61269	7.33500	105.59179			0.00	0	0
Total COJ06 SPOT									0.00	0	0
Total For COJ06									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.17500	107.49059	9.17500	107.46439			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.22500	108.93884	9.22500	108.91186			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	97.25839	9.59500	97.23335			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			10.35000	98.85879	10.35000	98.83139			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			10.35000	96.66199	10.35000	96.63519			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.67338			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	101.32873			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	9.54173	100.00000	9.51862			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.68600				0.00	20,000,000	10,000,000
Total CPL021 SPOT										0.00	20,000,000	10,000,000
Total For CPL021										0.00	20,000,000	10,000,000
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.14661				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	102.99773				0.00	0	0
Total CPL023 SPOT										0.00	0	0
Total For CPL023										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.64890				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL025 On 28/05/2015 Spot Bond				100.00000	0.00000	100.68704				0.00	0	0
Total CPL025 SPOT										0.00	0	0
Total For CPL025										0.00	0	0
CPL026 On 20/08/2015 Spot Bond				100.00000	0.00000	100.75863				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	9.59334	100.00000	9.57009				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	11.59821	100.00000	11.57010				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			10.94000	103.12645	10.94000	102.93968				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	13.66550	100.00000	13.63240				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	5.78483	100.00000	5.77082				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	14.36953	100.00000	14.33473				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	101.20207				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.65000	98.27294	7.65000	98.25289				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.72055				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	100.64131				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	100.52372				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	62.61472	100.00000	62.45793				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.44273				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	99.78846				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC09 On 05/08/2015 Spot Bond				100.00000	0.00000	101.06772				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	101.11847				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	100.28502				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	102.31398				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.24836			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	100.35216			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	99.76987			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			8.16500	106.68552	8.16500	106.66207			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.08000	113.35968	7.08000	113.33802			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.03000	106.95723	8.03000	106.93397			0.00	0	1,450,000,000
Total DV22 SPOT									0.00	0	1,450,000,000
Total For DV22									0.00	0	1,450,000,000
DV23 On 27/02/2023 Spot Bond			8.79500	107.63488	8.79500	107.60929		65,158,637,000.00		7,408,600	1,056,022,400
Total DV23 SPOT								65,158,637,000.00		7,408,600	1,056,022,400
Total For DV23								65,158,637,000.00		7,408,600	1,056,022,400
DV24 On 18/02/2024 Spot Bond			8.85500	106.14279	8.85500	106.11739			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			9.04000	109.41529	9.04000	109.38857			0.00	0	300,000,000
Total DV29 SPOT									0.00	0	300,000,000
Total For DV29									0.00	0	300,000,000
DVC005 On 23/06/2015 Spot Bond				100.00000	0.00000	100.12667			0.00	0	0
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0
DVC006 On 29/06/2015 Spot Bond				100.00000	0.00000	100.00001			0.00	600,000,000	300,000,000
Total DVC006 SPOT									0.00	600,000,000	300,000,000
Total For DVC006									0.00	600,000,000	300,000,000
DVC007 On 15/09/2015 Spot Bond				100.00000	0.00000	100.25931			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVC008 On 20/11/2015 Spot Bond				100.00000	0.00000	100.71748			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC009 On 11/06/2015 Spot Bond				100.00000	0.00000	100.32885			0.00	0	0
Total DVC009 SPOT									0.00	0	0
Total For DVC009									0.00	0	0
DVC010 On 15/09/2015 Spot Bond				100.00000	0.00000	100.33364			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	100.85459			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.04701			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	99.60047			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			7.56500	127.81599	7.56500	127.78977			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	92.85156			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			2.20500	101.14781	2.20500	101.14755		60,637,500,000,000.00	27,500,000,000	27,500,000,000	27,500,000,000
Total EL037 SPOT								60,637,500,000,000.00	27,500,000,000	27,500,000,000	27,500,000,000
Total For EL037								60,637,500,000,000.00	27,500,000,000	27,500,000,000	27,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15 On 29/06/2015 Spot Bond			1.20000	101.20055	1.20000	134.78061			51,240,000,000,000.00	42,700,000,000	43,900,000,000
Total EL15 SPOT									51,240,000,000,000.00	42,700,000,000	43,900,000,000
Total For EL15									51,240,000,000,000.00	42,700,000,000	43,900,000,000
EL28 On 02/05/2028 Spot Bond			2.16500	122.91461	2.16500	122.91444			0.00	0	8,200,000,000
Total EL28 SPOT									0.00	0	8,200,000,000
Total For EL28									0.00	0	8,200,000,000
EL29 On 19/11/2029 Spot Bond			2.14500	110.66216	2.14500	110.66207			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			2.12500	110.79545	2.12500	110.79542			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.13500	103.62516	2.13500	103.62513			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			2.18500	101.45461	2.18500	101.45440			65,550,000,000,000.00	30,000,000,000	30,000,000,000
Total EL36 SPOT									65,550,000,000,000.00	30,000,000,000	30,000,000,000
Total For EL36									65,550,000,000,000.00	30,000,000,000	30,000,000,000
EMM01 On 28/07/2020 Spot Bond			9.01500	108.20785	9.01500	108.18150			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			8.91500	108.76391	8.91500	108.73814			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			9.40000	107.97913	9.40000	107.95174			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			9.67500	99.57382	9.67500	101.06067			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			9.81500	111.26943	9.81500	108.68691			0.00	0	4,983,332,900
Total EMM05 SPOT									0.00	0	4,983,332,900
Total For EMM05									0.00	0	4,983,332,900
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.83865			0.00	1,200,000,000	600,000,000
Total EPF001 SPOT									0.00	1,200,000,000	600,000,000
Total For EPF001									0.00	1,200,000,000	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
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	96.90962				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	100.36954				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	101.11271				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	101.07027				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	101.01389				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC13 On 19/05/2015 Spot Bond				100.00000	0.00000	102.55540				0.00	0	0
Total EPFC13 SPOT										0.00	0	0
Total For EPFC13										0.00	0	0
EPFC14 On 27/05/2015 Spot Bond				100.00000	0.00000	100.62808				0.00	0	0
Total EPFC14 SPOT										0.00	0	0
Total For EPFC14										0.00	0	0
EPFC15 On 24/08/2015 Spot Bond				100.00000	0.00000	100.68533				0.00	0	0
Total EPFC15 SPOT										0.00	0	0
Total For EPFC15										0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				100.00000	0.00000	100.70684				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EQ209U On 11/06/2015 Spot Bond			100.00000	85.41724	100.00000	85.22222				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			10.90500	103.61206	10.90500	103.58194				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	100.98140				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.44760			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	98.52685			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			9.47000	97.69027	9.47000	97.66544			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	99.83300			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	97.67418			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
ERS3B, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B, On 17/11/2025 Spot Bond				100.00000	0.00000	100.90091			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	100.95640			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1, On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800			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	100.81093			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	100.84396			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.80432			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	100.83185			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	100.82328			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.81216			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.00000	100.93274	7.00000	100.91394		313,600,000,000,000.00	44,800,000,000	45,100,420,000	
Total ES15 SPOT								13,600,000,000,000.00	44,800,000,000	45,100,420,000	
Total For ES15								13,600,000,000,000.00	44,800,000,000	45,100,420,000	
ES18 On 20/04/2018 Spot Bond			7.50000	108.80836	7.50000	108.78636		150,357,000,000.00	20,047,600	16,186,850,300	
Total ES18 SPOT								150,357,000,000.00	20,047,600	16,186,850,300	
Total For ES18								150,357,000,000.00	20,047,600	16,186,850,300	
ES23 On 25/01/2023 Spot Bond			8.09500	112.65382	8.09500	112.62912		13,066,317,590,000.00	1,614,122,000	52,337,439,800	
Total ES23 SPOT								13,066,317,590,000.00	1,614,122,000	52,337,439,800	
Total For ES23								13,066,317,590,000.00	1,614,122,000	52,337,439,800	
ES26 On 02/04/2026 Spot Bond			8.41500	95.95388	8.41500	95.93215		266,147,033,229,000.00	31,627,692,600	46,311,130,700	
Total ES26 SPOT								266,147,033,229,000.00	31,627,692,600	46,311,130,700	
Total For ES26								266,147,033,229,000.00	31,627,692,600	46,311,130,700	
ES33 On 15/09/2033 Spot Bond			9.27500	84.77249	9.14000	85.80317		263,597,399,520,000.00	28,420,204,800	162,876,424,700	
Total ES33 SPOT								263,597,399,520,000.00	28,420,204,800	162,876,424,700	
Total For ES33								263,597,399,520,000.00	28,420,204,800	162,876,424,700	
ES42 On 25/04/2042 Spot Bond			9.18500	96.85302	9.18500	96.82914		1,561,450,000,000.00	170,000,000	17,900,000,000	
Total ES42 SPOT								1,561,450,000,000.00	170,000,000	17,900,000,000	
Total For ES42								1,561,450,000,000.00	170,000,000	17,900,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.84179		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	100.86810		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	
Total For EXX02								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.72949				0.00	0	0
Total FIFB01 SPOT										0.00	0	0
Total For FIFB01										0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.47256				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	100.07765				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	100.75647				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	103.35193				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	100.68779				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	100.54921				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FIFC16 On 12/06/2015 Spot Bond				100.00000	0.00000	100.35984				0.00	0	0
Total FIFC16 SPOT										0.00	0	0
Total For FIFC16										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.86149	100.00000	11.83180				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.54445	100.00000	11.51554				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	100.29515				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	99.08326				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	100.32901				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.35155				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			8.99000	100.78946	8.99000	100.76511			179,800,000,000.00		20,000,000	10,000,000
Total FRB05 SPOT									179,800,000,000.00		20,000,000	10,000,000
Total For FRB05									179,800,000,000.00		20,000,000	10,000,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.37847				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.37840				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.40552				0.00	20,000,000	10,000,000
Total FRB10 SPOT										0.00	20,000,000	10,000,000
Total For FRB10										0.00	20,000,000	10,000,000
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	99.64878				0.00	3,000,000,000	7,092,000,000
Total FRB11 SPOT										0.00	3,000,000,000	7,092,000,000
Total For FRB11										0.00	3,000,000,000	7,092,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.64507				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	100.65563				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			9.66500	105.50121	9.66500	104.74590				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	100.63228				0.00	0	60,000,000
Total FRB15 SPOT										0.00	0	60,000,000
Total For FRB15										0.00	0	60,000,000
FRBC2 On 21/12/2018 Spot Bond			9.77000	110.08755	9.77000	110.05870				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2: On 21/12/2018 Spot Bond				100.00000	0.00000	99.86514			0.00	100,000,000	730,000,000
Total FRBC22 SPOT									0.00	100,000,000	730,000,000
Total For FRBC22									0.00	100,000,000	730,000,000
FRBI22 On 31/01/2022 Spot Bond			2.17500	131.37850	2.17500	132.25966		130,500,000,000.00		60,000,000	30,000,000
Total FRBI22 SPOT								130,500,000,000.00		60,000,000	30,000,000
Total For FRBI22								130,500,000,000.00		60,000,000	30,000,000
FRBI23 On 07/12/2023 Spot Bond			2.24000	127.32343	2.24000	275.28453		89,600,000,000.00		40,000,000	20,000,000
Total FRBI23 SPOT								89,600,000,000.00		40,000,000	20,000,000
Total For FRBI23								89,600,000,000.00		40,000,000	20,000,000
FRBI25 On 31/01/2025 Spot Bond			2.41000	104.37513	2.41000	110.94907		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			2.44500	101.71726	2.44500	160.24551		0.00		0	0
Total FRBI28 SPOT								0.00		0	0
Total For FRBI28								0.00		0	0
FRBI33 On 07/12/2033 Spot Bond			2.19500	120.23101	2.19500	220.11601		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			7.15500	103.34653	7.15500	103.32692		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			7.68700	65.71775	7.68700	65.10133		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			9.42800	42.19144	9.42800	41.28641		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	40.86135	9.67000	39.94653		0.00		0	0
Total FRBZ03 SPOT								0.00		0	0
Total For FRBZ03								0.00		0	0
FRC03I On 27/03/2015 Spot Bond			100.00000	98.91599	100.00000	99.18478		0.00		0	0
Total FRC03U SPOT								0.00		0	0
Total For FRC03U								0.00		0	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	100.74958		0.00		0	0
Total FRC107 SPOT								0.00		0	0
Total For FRC107								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	100.26169				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	100.22692				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	100.24886				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	100.22044	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.22044	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.24442				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: 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
FRC12: 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
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.23310				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.26423				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.24047				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121 On 20/09/2017 Spot Bond			6.00000	100.17713	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC126 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
FRC127 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
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.25545			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC129 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
FRC130 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
FRC131 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
FRC132 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
FRC133 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
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.31366			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.30456			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC136 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	21.39095	100.09221	21.33909				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	100.21860				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	109.32367				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	100.29084				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	101.64632				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	100.24342				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.24612				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	100.22499				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	100.22862				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.29806				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.22468				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	61.76058	13.22500	61.73875				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.21200				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.21227				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.31247				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.22177				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.64000	96.28153	3.64000	99.60718				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	100.23126				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	100.23126				0.00	0	4,600,000,000
Total FRC171 SPOT										0.00	0	4,600,000,000
Total For FRC171										0.00	0	4,600,000,000
FRC17(On 21/02/2018 Spot Bond				100.00000	0.00000	100.79439				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17(On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	98.21639				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17(On 20/09/2018 Spot Bond				100.00000	0.00000	100.21808				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17(On 20/09/2018 Spot Bond				100.00000	0.00000	100.21306				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17(On 06/08/2023 Spot Bond				100.00000	0.00000	101.35364				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17(On 20/09/2020 Spot Bond				100.00000	0.00000	100.24889				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18(On 10/02/2016 Spot Bond				100.00000	0.00000	101.01825				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18(On 06/08/2023 Spot Bond				100.00000	0.00000	101.33966				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18(On 26/01/2021 Spot Bond				100.00000	0.00000	101.56895				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.28502				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.22652				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.28931				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	100.21067				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.22862				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.22862				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	100.28210				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	99.94165				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	99.93830				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.89273				0.00	3,000,000,000	1,800,000,000
Total FRC193 SPOT										0.00	3,000,000,000	1,800,000,000
Total For FRC193										0.00	3,000,000,000	1,800,000,000
FRC19: On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.62746				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19(On 20/06/2024 Spot Bond				100.00000	0.00000	100.24127				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19(On 09/04/2016 Spot Bond				100.00000	0.00000	101.61458				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19(On 09/04/2016 Spot Bond				100.00000	0.00000	101.87536				0.00	0	1,000,000,000
Total FRC197 SPOT										0.00	0	1,000,000,000
Total For FRC197										0.00	0	1,000,000,000
FRC19(On 10/04/2016 Spot Bond				100.00000	0.00000	101.55090				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19(On 10/04/2016 Spot Bond				100.00000	0.00000	101.55511				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.56805				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	101.42481				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.56805				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	101.41908				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20(On 06/05/2017 Spot Bond				100.00000	0.00000	101.19033				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20(On 06/05/2017 Spot Bond			8.75000	101.29697	8.75000	101.27234				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20(On 20/06/2019 Spot Bond				100.00000	0.00000	100.22441				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC207 On 20/09/2021 Spot Bond			100.00000	9.70694	100.00000	9.68342				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	8.89864	100.00000	8.87709				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	97.25349				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	10.39592	100.00000	10.37073				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	98.01315				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	23.67208	100.00000	23.61346				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	101.08937				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	9.18695	100.00000	9.16469				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	17.73198	100.00000	17.68758				0.00	0	3,000,000,000
Total FRC214 SPOT										0.00	0	3,000,000,000
Total For FRC214										0.00	0	3,000,000,000
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	101.08933				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	17.70074	100.00000	17.65642				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	101.08667				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC218 On 07/11/2017 Spot Bond				100.00000	0.00000	101.03209				0.00	0	0
Total FRC218 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	101.20639				0.00	180,000,000	90,000,000
Total FRC219 SPOT										0.00	180,000,000	90,000,000
Total For FRC219										0.00	180,000,000	90,000,000
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	101.13292				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.98500	125.80589	2.98500	125.80291				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.99000				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	100.97696				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	100.97696				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	100.85110				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	100.22214				0.00	0	0
Total FRC226 SPOT										0.00	0	0
Total For FRC226										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	100.40583				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	100.28290				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22: On 30/03/2017 Spot Bond			100.00000	21.02245	100.00000	100.00000				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.24418				0.00	0	0
Total FRC37 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC37									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.24288			0.00	0	0
Total FRC40 SPOT									0.00	0	0
Total For FRC40									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.46715			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	101.39444			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.51500	115.18453	3.51500	121.77268			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	100.24715			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	100.24956			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.56500	106.35806	3.56500	121.40013			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.54500	104.13160	3.54500	121.54899			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			3.39500	100.38627	3.39500	125.84809			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			3.46500	101.54674	3.46500	134.98556			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.56369			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	100.21614			0.00	0	0
Total FRC83 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.24559			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	100.28504			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	100.27493			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	100.23469			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	100.23442			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.27264			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	10.52350	100.00000	10.49800			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	35.24123	100.00000	35.15585			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	98.54015	100.00000	98.18182		60,000,000,000,000.00	600,000,000	300,000,000	
Total FRD04U SPOT								60,000,000,000,000.00	600,000,000	300,000,000	
Total For FRD04U								60,000,000,000,000.00	600,000,000	300,000,000	
FRD09 On 26/06/2017 Spot Bond			100.00000	19.87156	100.00000	19.82343		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	8.82220	100.00000	8.80083		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	10.36960	100.00000	10.67076		0.00	0	0	
Total FRD13U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD13U										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	99.87872				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.25990				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.55183				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	101.71689				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	99.00134				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	97.11158				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	98.70146				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	100.95829				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.05800	84.20360	2.05800	104.50895				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			2.30500	105.42059	2.30500	137.92838				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.36902				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.92550	10.38000	101.89649				0.00	0	0
Total FRS103 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.92550	10.38000	101.89649				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 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
FRS105 On 30/01/2016 Spot Bond				100.00000	0.00000	101.47760				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.44500	102.42129	2.44500	111.19596				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.50500	209.00899	2.50500	210.74082				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.41500	111.78589	2.41500	111.78495				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 03/04/2015 Spot Bond				100.00000	0.00000	99.87160				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.53500	208.12952	2.53500	209.85972				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	101.58122				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.49500	110.12140	2.49500	110.12024				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.50500	110.03029	2.50500	110.02911				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	100.07124				0.00	0	0
Total FRS116 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	44.84400				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	100.95658				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			2.61000	108.02377	2.61000	108.02230				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			2.65500	114.34327	2.65500	206.38029				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			2.70500	112.68622	2.70500	204.95146				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.42500	97.00555	2.42500	97.00473				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			2.73500	161.09186	2.73500	204.10003				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			2.88500	90.00783	2.88500	102.97175				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	100.87240				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			2.36000	126.25088	2.36000	272.96470				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			2.25000	127.23363	2.25000	275.09032				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			2.97000	120.96423	2.97000	261.53021				0.00	0	0
Total FRS43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.64500	101.09901	2.64500	128.46841				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	101.33261				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.17500	132.25987	2.17500	128.21560				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.58331				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	101.78796				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.17693				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			2.28500	111.61225	2.28500	111.61174				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	22.25185	104.97509	22.19554				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	26.00948	101.07593	25.94586				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	19.23324	100.44759	19.18645				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	24.53042	100.76967	24.47058				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.02500	119.98318	2.02500	119.98351			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.35500	97.22373	2.35500	111.48910			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	98.77327			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.38500	96.96662	2.38500	111.19418			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.74463			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			2.45000	125.45360	2.45000	343.66142			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	101.04265			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.67811			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.43000	101.11541	7.43000	101.09538			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			7.75500	102.00089	7.75500	101.97981			0.00	0	0
Total FRX17 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.96000	111.57638	7.96000	111.55245			0.00	0	2,500,000,000
Total FRX18 SPOT									0.00	0	2,500,000,000
Total For FRX18									0.00	0	2,500,000,000
FRX19 On 15/11/2019 Spot Bond			8.48000	105.31926	8.48000	105.29510			0.00	0	1,160,000,000
Total FRX19 SPOT									0.00	0	1,160,000,000
Total For FRX19									0.00	0	1,160,000,000
FRX20 On 01/10/2020 Spot Bond			9.06500	98.63499	9.06500	98.61096			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			9.40500	91.54479	9.40500	91.52193		470,250,000,000.00		50,000,000	30,000,000
Total FRX23 SPOT								470,250,000,000.00		50,000,000	30,000,000
Total For FRX23								470,250,000,000.00		50,000,000	30,000,000
FRX24 On 10/12/2024 Spot Bond			9.43000	111.51742	9.43000	111.48919		94,300,000,000.00		10,000,000	10,000,000
Total FRX24 SPOT								94,300,000,000.00		10,000,000	10,000,000
Total For FRX24								94,300,000,000.00		10,000,000	10,000,000
FRX26 On 01/10/2026 Spot Bond			9.77000	96.58848	9.77000	98.10771		1,954,000,000,000.00		200,000,000	680,000,000
Total FRX26 SPOT								1,954,000,000,000.00		200,000,000	680,000,000
Total For FRX26								1,954,000,000,000.00		200,000,000	680,000,000
FRX30 On 31/01/2030 Spot Bond			10.08500	98.17263	10.08500	98.98573		0.00		0	0
Total FRX30 SPOT								0.00		0	0
Total For FRX30								0.00		0	0
FRX31 On 21/02/2031 Spot Bond			10.20000	95.52670	10.20000	95.50045		2,856,000,000,000.00		280,000,000	240,000,000
Total FRX31 SPOT								2,856,000,000,000.00		280,000,000	240,000,000
Total For FRX31								2,856,000,000,000.00		280,000,000	240,000,000
FRX45 On 14/04/2045 Spot Bond			9.71000	87.09539	9.71000	87.07271		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	100.19337		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	100.19606		0.00		0	0
Total FS1A4 SPOT								0.00		0	0
Total For FS1A4								0.00		0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.20274		0.00		0	0
Total FS1A5 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.21346				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	100.22150				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	100.25624				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.71524				0.00	0	0
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.74605				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.59576				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	100.77385				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	100.80472				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	100.83044				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	100.94348				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	56.45939	100.00000	56.31801				0.00	0	0
Total FS3A1U SPOT										0.00	0	0
Total For FS3A1U										0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	9.47231	100.00000	9.44859				0.00	0	0
Total FS3A2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3A2U										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	1.58919	100.00000	1.58521				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.26662	100.00000	0.26595				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	8.82220	100.00000	8.80083				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.48012	100.00000	1.47653				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.24832	100.00000	0.24772				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4B1U										0.00	0	0
FS4C11 On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D11 On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.76380				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	101.69358				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			8.87500	105.56092	8.87500	105.53574				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	100.94093				0.00	0	0
Total GPT32 SPOT										0.00	0	0
Total For GPT32										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	9.37422	100.00000	9.35151				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	16.26707	100.00000	16.22767				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	11.54438	100.00000	11.51642				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.26060			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.31006			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.37143			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.45661			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.46200			0.00	470,000,000	570,000,000
Total GRT02 SPOT									0.00	470,000,000	570,000,000
Total For GRT02									0.00	470,000,000	570,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.54751			0.00	0	0
Total GRT03 SPOT									0.00	0	0
Total For GRT03									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.12283			0.00	0	0
Total GRT04 SPOT									0.00	0	0
Total For GRT04									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.40042			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	100.77531			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	100.12362			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	562,300,000
Total GRX01U SPOT									0.00	0	562,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRX01U										0.00	0	562,300,000
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.07394				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.53863				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	101.45813				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	9.80601	100.00000	9.78146				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.57464				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.35684				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	101.16703				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	101.18072				0.00	0	60,000,000
Total HILB04 SPOT										0.00	0	60,000,000
Total For HILB04										0.00	0	60,000,000
HILC19 On 07/05/2015 Spot Bond				100.00000	0.00000	100.94093				0.00	0	0
Total HILC19 SPOT										0.00	0	0
Total For HILC19										0.00	0	0
HILC20 On 24/06/2015 Spot Bond				100.00000	0.00000	100.10632				0.00	12,000,000,000	3,000,000,000
Total HILC20 SPOT										0.00	12,000,000,000	3,000,000,000
Total For HILC20										0.00	12,000,000,000	3,000,000,000
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HM1B6U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.50121			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			7.16581	101.80000	7.16581	100.80997			0.00	0	0
Total HMS1B9 SPOT									0.00	0	0
Total For HMS1B9									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.56804			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			8.16663	101.83358	8.16663	104.41639			0.00	0	0
Total HMS1C5 SPOT									0.00	0	0
Total For HMS1C5									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.65393			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			8.61718	101.92147	8.61718	104.41639			0.00	0	0
Total HMS1D5 SPOT									0.00	0	0
Total For HMS1D5									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1E2									0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.75889			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.53368			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.73948			0.00	0	0
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.79994			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	101.09101			0.00	0	100,000,000
Total HPF04 SPOT									0.00	0	100,000,000
Total For HPF04									0.00	0	100,000,000
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800			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			8.75500	103.06130	8.75500	103.03690			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.93322			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.87675			0.00	0	150,000,000
Total HPF07 SPOT									0.00	0	150,000,000
Total For HPF07									0.00	0	150,000,000
HWAY2 On 31/07/2020 Spot Bond			7.76000	110.13147	7.76000	110.10831			0.00	0	1,580,000,000
Total HWAY20 SPOT									0.00	0	1,580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY20									0.00	0	1,580,000,000
HWAY2 On 07/12/2023 Spot Bond			2.11000	128.49775	2.11000	277.82451			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			2.11000	131.27864	2.11000	283.83707		29,540,000,000,000.00	14,000,000,000	7,000,000,000	
Total HWAY24 SPOT								29,540,000,000,000.00	14,000,000,000	7,000,000,000	
Total For HWAY24								29,540,000,000,000.00	14,000,000,000	7,000,000,000	
HWAY3 On 31/07/2034 Spot Bond			9.12000	102.65634	9.12000	102.63105		0.00	0	2,343,600,000	
Total HWAY34 SPOT								0.00	0	2,343,600,000	
Total For HWAY34								0.00	0	2,343,600,000	
HWAY3 On 31/07/2035 Spot Bond			9.13000	102.58544	9.13000	102.56013		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	98.64865	100.00000	98.91599		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	32.84757	100.00000	32.76800		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	
Total For HWF02U								0.00	0	0	
HWF04 On 09/10/2015 Spot Bond			100.00000	64.69721	100.00000	64.53701		0.00	0	0	
Total HWF04U SPOT								0.00	0	0	
Total For HWF04U								0.00	0	0	
HWF05 On 09/10/2016 Spot Bond			100.00000	30.10390	100.00000	30.02936		0.00	0	0	
Total HWF05U SPOT								0.00	0	0	
Total For HWF05U								0.00	0	0	
HWF06 On 20/11/2016 Spot Bond			100.00000	23.12576	100.00000	23.06786		0.00	0	0	
Total HWF06U SPOT								0.00	0	0	
Total For HWF06U								0.00	0	0	
HWF07 On 26/03/2015 Spot Bond			100.00000	98.64865	100.00000	98.91599		0.00	0	0	
Total HWF07U SPOT								0.00	0	0	
Total For HWF07U								0.00	0	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800		0.00	0	0	
Total HWY023/R197 SPOT								0.00	0	0	
Total For HWY023/R197								0.00	0	0	
I2025 On 31/01/2025 Spot Bond			1.74500	117.67884	1.74500	117.68004		86,578,175,000.00	49,615,000	66,017,513,600	
Total I2025 SPOT								86,578,175,000.00	49,615,000	66,017,513,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025									86,578,175,000.00	49,615,000	66,017,513,600
I2038 On 31/01/2038 Spot Bond			1.68500	127.33256	1.68500	127.33406			97,635,640,000.00	57,944,000	97,240,659,000
Total I2038 SPOT									97,635,640,000.00	57,944,000	97,240,659,000
Total For I2038									97,635,640,000.00	57,944,000	97,240,659,000
I2046 On 31/03/2046 Spot Bond			1.82000	125.43472	1.82000	125.43576			3,865,881,656,000.00	2,124,110,800	71,705,721,100
Total I2046 SPOT									3,865,881,656,000.00	2,124,110,800	71,705,721,100
Total For I2046									3,865,881,656,000.00	2,124,110,800	71,705,721,100
I2050 On 31/12/2050 Spot Bond			1.87000	134.03523	1.87000	134.03613			23,230,430,300,000.00	12,422,690,000	23,156,533,800
Total I2050 SPOT									23,230,430,300,000.00	12,422,690,000	23,156,533,800
Total For I2050									23,230,430,300,000.00	12,422,690,000	23,156,533,800
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	100.26479			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			7.83000	101.92606	7.83000	101.90478			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			7.62500	106.58306	7.62500	106.56139			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			7.65000	101.72442	7.65000	101.70332			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	101.13886			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.23500	99.63962	2.23500	128.47048			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.24500	103.63078	2.24500	131.68700			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	99.94882			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	100.59044			0.00	0	240,000,000
Total IBL38 SPOT									0.00	0	240,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL38										0.00	0	240,000,000
IBL39 On 02/04/2018 Spot Bond			7.74500	102.64176	7.74500	102.62034				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.38795				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	101.10376				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	100.92389				0.00	0	0
Total IBL43 SPOT										0.00	0	0
Total For IBL43										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800				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			8.32000	101.17032	8.32000	101.14766				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			8.70000	95.89791	8.70000	95.87534				0.00	0	2,340,000,000
Total IBL46 SPOT										0.00	0	2,340,000,000
Total For IBL46										0.00	0	2,340,000,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.26290				0.00	0	0
Total IBL48 SPOT										0.00	0	0
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.41500	97.14426	8.41500	97.12226				0.00	0	2,190,000,000
Total IBL49 SPOT										0.00	0	2,190,000,000
Total For IBL49										0.00	0	2,190,000,000
IBL50 On 02/08/2020 Spot Bond			8.75000	102.88055	8.75000	102.85621				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	100.99567				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	101.12131				0.00	0	0
Total IBL53 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	100.35657	7.90000	100.33508				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			8.10000	101.33289	8.10000	101.31066				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	101.23550				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	100.87253				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.39500	103.00253	7.39500	102.98187				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			8.06000	104.82315	8.06000	104.80027				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	108.26207	9.07500	108.23553				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	99.98161				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.22745				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	101.18392				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	101.20851				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	101.23296				0.00	600,000,000	300,000,000
Total IBL65 SPOT										0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL65										0.00	600,000,000	300,000,000
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.37206				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.97500	125.46950	2.97500	125.88040				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00818	100.00000	0.00817				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.37156				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	101.35268				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			8.31500	103.76639	8.31500	103.74316				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.69254				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.71546				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			9.35000	104.58086	9.35000	104.55446				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	102.23392	5.00000	102.21995				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	102.23392	5.00000	102.21995				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	100.80815	5.00000	100.79439				0.00	0	0
Total IDCP03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	102.23612	5.00000	102.22225				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.18313	4.00000	100.17234				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	101.81151	4.00000	101.80043				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	39.25925	100.00000	46.54477				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	39.10462	100.00000	46.40931				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	39.10462	100.00000	46.40931				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	103.08550	9.20000	103.06003				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	100.97338				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.60036	100.00000	7.58195				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IM1004 On 13/04/2015 Spot Bond				100.00000	0.00000	101.35272				0.00	0	0
Total IM1004 SPOT										0.00	0	0
Total For IM1004										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	101.07930				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	14.94967	100.00000	14.91223				0.00	0	0
Total IN191U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN191U									0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	98.54015	100.00000	98.18182			0.00	0	0
Total IN253U SPOT									0.00	0	0
Total For IN253U									0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	15.76887	100.00000	15.72982			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	17.02650	100.00000	16.98386			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	1.37174	100.00000	1.36912			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	8.33063	100.00000	8.39669			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	9.43301	100.00000	9.40939			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	11.45303	100.00000	11.42468			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	26.87258	100.00000	31.64541			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN291U On 09/07/2015 Spot Bond			100.00000	78.49462	100.00000	78.32618			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	73.00000	100.00000	72.85429			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	72.13439	100.00000	71.99211			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	88.16425	100.00000	87.95181		120,000,000,000,000.00	1,200,000,000	1,200,000,000	
Total IN521U SPOT								120,000,000,000,000.00	1,200,000,000	1,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INA515										20,000,000,000,000.00	1,200,000,000	1,200,000,000
INA515 On 07/04/2015 Spot Bond			6.30000	99.87932	6.30000	99.77612				0.00	0	0
Total INA515 SPOT										0.00	0	0
Total For INA516										0.00	0	0
INA516 On 14/04/2015 Spot Bond			6.30000	99.75894	6.30000	99.65598				0.00	0	0
Total INA516 SPOT										0.00	0	0
Total For INA517										0.00	0	0
INA517 On 21/04/2015 Spot Bond			6.40000	99.63313	6.40000	99.52881				0.00	0	0
Total INA517 SPOT										0.00	0	0
Total For INA519										0.00	0	0
INA519 On 05/05/2015 Spot Bond			6.50000	99.38057	6.50000	99.27516				0.00	0	0
Total INA519 SPOT										0.00	0	0
Total For INA519										0.00	0	0
INA520 On 12/05/2015 Spot Bond			6.50000	99.25761	6.50000	99.15245				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	99.01259	6.50000	98.90795				0.00	0	0
Total INA522 SPOT										0.00	0	0
Total For INA522										0.00	0	0
INA523 On 03/06/2015 Spot Bond			6.50000	98.87312	6.50000	98.76877				0.00	0	0
Total INA523 SPOT										0.00	0	0
Total For INA523										0.00	0	0
INA524 On 09/06/2015 Spot Bond			6.55000	98.75942	6.55000	98.65451				0.00	0	0
Total INA524 SPOT										0.00	0	0
Total For INA524										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	99.97575				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			10.79859	100.90430	10.79859	100.73689				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			10.79859	100.14681	10.79859	100.09479				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	100.16692				0.00	0	0
Total ING132 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.16410				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	99.94730	6.50000	99.92974				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	100.23784				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	93.40197				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.28164				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.49439				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800				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	100.16004				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	102.35251				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	101.40924				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	98.98267				0.00	0	0
Total ING274 SPOT										0.00	0	0
Total For ING274										0.00	0	0
ING292 On 15/07/2015 Spot Bond				100.00000	0.00000	101.36015				0.00	0	0
Total ING292 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING292										0.00	0	0
ING297 On 10/09/2015 Spot Bond				100.00000	0.00000	97.00075				0.00	0	0
Total ING297 SPOT										0.00	0	0
Total For ING297										0.00	0	0
ING298 On 17/09/2015 Spot Bond			100.00000	68.22430	100.00000	68.09701				0.00	0	0
Total ING298 SPOT										0.00	0	0
Total For ING298										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	106.29671				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	101.30906				0.00	0	30,000,000
Total INLV01 SPOT										0.00	0	30,000,000
Total For INLV01										0.00	0	30,000,000
IP273U On 14/04/2015 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total IP273U SPOT										0.00	0	0
Total For IP273U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.59335				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	101.60910				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.62985				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			8.34000	104.92491	8.34000	104.90136				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	99.96159				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	99.96066				0.00	0	0
Total IPF08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	99.96007			0.00	20,000,000	10,000,000
Total IPF09 SPOT									0.00	20,000,000	10,000,000
Total For IPF09									0.00	20,000,000	10,000,000
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.52711			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	101.60398			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPFC05 On 15/04/2015 Spot Bond				100.00000	0.00000	101.31882			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			9.06500	104.78203	9.06500	104.75637			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	100.42722			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			8.31500	103.31517	8.31500	103.29231		166,300,000,000.00	20,000,000	20,000,000	1,390,000,000
Total IPL6 SPOT								166,300,000,000.00	20,000,000	20,000,000	1,390,000,000
Total For IPL6								166,300,000,000.00	20,000,000	20,000,000	1,390,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	99.84367			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.67068			0.00	60,000,000	200,000,000
Total IPL8 SPOT									0.00	60,000,000	200,000,000
Total For IPL8									0.00	60,000,000	200,000,000
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.05727			0.00	50,000,000	25,000,000
Total IPL9 SPOT									0.00	50,000,000	25,000,000
Total For IPL9									0.00	50,000,000	25,000,000
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.17016			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			8.22500	103.33969	8.22500	103.31684			0.00	0	0
Total IV014 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV014									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.67867			0.00	40,000,000	20,000,000
Total IV015 SPOT									0.00	40,000,000	20,000,000
Total For IV015									0.00	40,000,000	20,000,000
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.58806			0.00	20,000,000	10,000,000
Total IV016 SPOT									0.00	20,000,000	10,000,000
Total For IV016									0.00	20,000,000	10,000,000
IV017 On 31/01/2022 Spot Bond			3.52500	95.77334	3.52500	125.89804			0.00	0	60,000,000
Total IV017 SPOT									0.00	0	60,000,000
Total For IV017									0.00	0	60,000,000
IV019 On 31/03/2028 Spot Bond			3.62500	140.91958	3.62500	146.40833			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	99.93347			0.00	40,000,000	20,000,000
Total IV022 SPOT									0.00	40,000,000	20,000,000
Total For IV022									0.00	40,000,000	20,000,000
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.83007			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.70940			0.00	2,000,000,000	1,000,000,000
Total IV024 SPOT									0.00	2,000,000,000	1,000,000,000
Total For IV024									0.00	2,000,000,000	1,000,000,000
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.42762			0.00	80,000,000	120,000,000
Total IV025 SPOT									0.00	80,000,000	120,000,000
Total For IV025									0.00	80,000,000	120,000,000
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.06505			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.74500	97.85101	3.74500	106.26189			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.74500	97.76944	3.74500	105.25422			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.47450			0.00	0	0
Total IV031 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.04892			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			9.86000	115.79639	9.86000	115.76561			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	103.50221			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			3.72500	139.40937	3.72500	139.40334			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	90.79602	100.00000	90.57072			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	89.24205	100.00000	89.02439			0.00	0	0
Total IV520U SPOT									0.00	0	0
Total For IV520U									0.00	0	0
IVA513 On 26/03/2015 Spot Bond			6.30000	99.91377	6.30000	99.93101			0.00	0	0
Total IVA513 SPOT									0.00	0	0
Total For IVA513									0.00	0	0
IVA514 On 02/04/2015 Spot Bond			6.30000	99.96549	6.30000	99.86211			0.00	0	0
Total IVA514 SPOT									0.00	0	0
Total For IVA514									0.00	0	0
IVA515 On 09/04/2015 Spot Bond			6.30000	99.84490	6.30000	99.74176		25,200,000,000,000.00	4,000,000,000	2,000,000,000	
Total IVA515 SPOT								25,200,000,000,000.00	4,000,000,000	2,000,000,000	
Total For IVA515								25,200,000,000,000.00	4,000,000,000	2,000,000,000	
IVA516 On 16/04/2015 Spot Bond			6.30000	99.72460	6.30000	99.62171		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	99.59833	6.40000	99.49408		0.00	0	0	
Total IVA517 SPOT								0.00	0	0	
Total For IVA517								0.00	0	0	
IVA519 On 07/05/2015 Spot Bond			6.50000	99.34541	6.50000	99.24007		0.00	0	0	
Total IVA519 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA519										0.00	0	0
IVA521 On 21/05/2015 Spot Bond			6.50000	99.09996	6.50000	98.99513				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	98.97768	6.50000	98.87312				0.00	0	0
Total IVA522 SPOT										0.00	0	0
Total For IVA522										0.00	0	0
IVA523 On 04/06/2015 Spot Bond			6.50000		6.50000	98.75140				0.00	0	0
Total IVA523 SPOT										0.00	0	0
Total For IVA523										0.00	0	0
IVA524 On 11/06/2015 Spot Bond			6.55000	98.72443	6.55000	98.61960				0.00	0	0
Total IVA524 SPOT										0.00	0	0
Total For IVA524										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.58814				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.46084				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	99.85123				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.74306				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	100.78460				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.58532				0.00	0	0
Total IVC016 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.63015				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.64068				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.66170				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.56705				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.49166				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	101.26570				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	100.23371				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	100.86071				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.61763				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.61156				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	99.83824				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	101.50537				0.00	0	0
Total IVC028 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.28756				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	101.13501				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	100.21747				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	99.99978				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	99.99976				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	99.99975				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			8.66000	104.09576	8.66000	104.07139				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	13.75001	100.00000	13.71925				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.83569	100.00000	11.80639				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	101.37716				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			8.73500	104.61987	8.73500	104.59517				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.29003				0.00	0	0
Total IVC041 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.86104				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	100.27636				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	103.40849				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	101.23598				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	102.35740				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			7.02500	103.42872	7.02500	103.40911				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	101.16214				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	100.77543				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.59280				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	101.21636				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	100.98219				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	101.05110				0.00	0	0
Total IVC053 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC053									0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	100.55291			0.00	0	0
Total IVC054 SPOT									0.00	0	0
Total For IVC054									0.00	0	0
IVC055 On 26/03/2020 Spot Bond			100.00000	9.54739	100.00000	1.45520		800,000,000,000,000.00	8,000,000,000	8,000,000,000	
Total IVC055 SPOT								10,000,000,000,000.00	8,000,000,000	8,000,000,000	
Total For IVC055								10,000,000,000,000.00	8,000,000,000	8,000,000,000	
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.51721			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	101.28983			0.00	1,140,000,000	570,000,000
Total JDG01 SPOT									0.00	1,140,000,000	570,000,000
Total For JDG01									0.00	1,140,000,000	570,000,000
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.38901			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	56.31801	100.00000	56.17698			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	102.01070			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	100.36833			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.38159			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.52965			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	59.41234	100.00000	59.26521			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	100.65105			0.00	0	0
Total KSB007 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KSB007									0.00	0	0
KSB007 On 01/11/2017 Spot Bond				100.00000	0.00000	101.44861			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			8.00000	142.03439	8.00000	148.70843			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	100.00000			0.00	0	0
Total LBK02 SPOT									0.00	0	0
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.13280			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	100.19510			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.63102			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	100.17467			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	101.97955			0.00	900,000,000	1,000,000,000
Total LBK08 SPOT									0.00	900,000,000	1,000,000,000
Total For LBK08									0.00	900,000,000	1,000,000,000
LBK11 On 28/11/2019 Spot Bond			9.70000	102.94947	9.70000	102.92253			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.89452	9.71000	100.86810			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.18681			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.40500	99.40781	8.40500	99.38521			0.00	0	3,261,300,000
Total LGL02 SPOT									0.00	0	3,261,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LGL02									0.00	0	3,261,300,000
LGL03 On 03/04/2018 Spot Bond			8.47500	97.76133	8.47500	97.73903			0.00	0	20,000,000
Total LGL03 SPOT									0.00	0	20,000,000
Total For LGL03									0.00	0	20,000,000
LGL04 On 14/08/2020 Spot Bond			9.37000	100.26924	9.37000	100.24388			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.42745			0.00	20,000,000	70,000,000
Total LGL05 SPOT									0.00	20,000,000	70,000,000
Total For LGL05									0.00	20,000,000	70,000,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.51629			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			9.04500	104.24985	9.04500	104.22452			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.56160			0.00	100,000,000	50,000,000
Total LHL03 SPOT									0.00	100,000,000	50,000,000
Total For LHL03									0.00	100,000,000	50,000,000
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.98424			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	100.81499			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.84795			0.00	414,000,000	207,000,000
Total LRFB1 SPOT									0.00	414,000,000	207,000,000
Total For LRFB1									0.00	414,000,000	207,000,000
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.90896			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	101.42149			0.00	0	0
Total MAQ060 SPOT									0.00	0	0
Total For MAQ060									0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.85478			0.00	0	0
Total MAQ062 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ062										0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	100.26489				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ06 On 24/04/2015 Spot Bond				100.00000	0.00000	99.56462				0.00	0	0
Total MAQ066 SPOT										0.00	0	0
Total For MAQ066										0.00	0	0
MAQ06 On 11/05/2015 Spot Bond				100.00000	0.00000	99.27006				0.00	0	0
Total MAQ067 SPOT										0.00	0	0
Total For MAQ067										0.00	0	0
MAQ06 On 09/06/2015 Spot Bond				100.00000	0.00000	98.76391				0.00	0	0
Total MAQ068 SPOT										0.00	0	0
Total For MAQ068										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.49171				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.49534				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	99.97231				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02! On 16/04/2015 Spot Bond				100.00000	0.00000	101.47119				0.00	0	100,000,000
Total MBF028 SPOT										0.00	0	100,000,000
Total For MBF028										0.00	0	100,000,000
MBF02! On 01/10/2015 Spot Bond				100.00000	0.00000	100.09658				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03! On 01/10/2017 Spot Bond				100.00000	0.00000	100.75659				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03: On 28/03/2016 Spot Bond				100.00000	0.00000	100.07656				0.00	800,000,000	400,000,000
Total MBF033 SPOT										0.00	800,000,000	400,000,000
Total For MBF033										0.00	800,000,000	400,000,000
MBF03! On 10/12/2016 Spot Bond				100.00000	0.00000	100.58358				0.00	0	0
Total MBF035 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.90209				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	101.35553				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	101.46210				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	100.97003				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	100.94818				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	100.96954				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 08/12/2015 Spot Bond				100.00000	0.00000	100.39787				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	52.32995	100.00000	52.20318				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	23.88369	100.00000	23.82456				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	17.84186	100.00000	17.79767				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	17.93875	100.00000	17.89433				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	17.22185	100.00000	17.17873				0.00	0	0
Total MBP32U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	23.30036	100.00000	23.24202				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			8.32000	106.52625	8.32000	106.50240				0.00	0	540,000,000
Total MBSA01 SPOT										0.00	0	540,000,000
Total For MBSA01										0.00	0	540,000,000
MBSA0 On 15/04/2019 Spot Bond			8.34000	105.98376	8.34000	105.95998				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 09/06/2015 Spot Bond				100.00000	0.00000	102.10596				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	99.83243				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	101.76823				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	101.84542				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			7.56000	101.33182	7.56000	101.31116				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			8.31000	105.44197	8.31000	105.41825				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			8.99000	107.41046	8.99000	107.38436				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.19470				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	100.20141				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.05000	104.47405	9.05000	104.64969				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			7.19500	100.90825	7.19500	100.88901				0.00	0	2,470,000,000
Total MGL01 SPOT										0.00	0	2,470,000,000
Total For MGL01										0.00	0	2,470,000,000
MIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.66481				0.00	0	0
Total MIL01 SPOT										0.00	0	0
Total For MIL01										0.00	0	0
MIL02 On 31/05/2017 Spot Bond			8.48500	103.48271	8.48500	103.45908				0.00	0	0
Total MIL02 SPOT										0.00	0	0
Total For MIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.27185				0.00	0	141,000,000
Total MMIG01 SPOT										0.00	0	141,000,000
Total For MMIG01										0.00	0	141,000,000
MMIG0 On 17/03/2026 Spot Bond			8.86500	108.68107	8.86500	105.81609				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.64940				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMS01 On 10/12/2016 Spot Bond			100.00000	22.06737	100.00000	22.01392				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	100.72908				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			8.18500	103.38656	8.18500	103.36377				0.00	0	140,000,000
Total MQB02 SPOT										0.00	0	140,000,000
Total For MQB02										0.00	0	140,000,000
MTN03 On 13/07/2015 Spot Bond			7.14500	102.59141	7.14500	102.57173				0.00	0	0
Total MTN03 SPOT										0.00	0	0
Total For MTN03										0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.17500	106.13448	8.17500	106.11100				0.00	0	1,040,000,000
Total MTN04 SPOT										0.00	0	1,040,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN04										0.00	0	1,040,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.15319	100.89771	7.13514				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.24550	100.61875	7.22726				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	96.42330				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	100.92946				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	101.00923				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	1.03250	100.00000	1.02991				0.00	0	0
Total N4D68U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4D68U										0.00	0	0
N4E68L On 14/08/2020 Spot Bond			100.00000	1.03250	100.00000	1.02991				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	101.99683	8.44000	101.97354				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.66500	100.29453	7.66500	100.27370				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			8.57000	104.55457	8.57000	104.53034				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			8.31500	105.23137	8.31500	105.20807				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13 On 19/03/2024 Spot Bond			8.77500	106.15567	8.77500	106.13089				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.68850				0.00	0	50,000,000
Total NBK13B SPOT										0.00	0	50,000,000
Total For NBK13B										0.00	0	50,000,000
NBK14 On 26/06/2021 Spot Bond			8.67500	105.32745	8.67500	105.31577				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.71164				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15 On 11/02/2022 Spot Bond			8.91500	100.51508	8.91500	100.47284				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	101.80222				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			9.60000	100.19833	9.60000	100.17239				0.00	0	170,000,000
Total NBK16A SPOT										0.00	0	170,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK16A									0.00	0	170,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.38781			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	100.70675			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.05394			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	99.82445			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.09972			0.00	160,000,000	80,000,000
Total NBK20B SPOT									0.00	160,000,000	80,000,000
Total For NBK20B									0.00	160,000,000	80,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.94070			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	100.93542			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	100.96039			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	100.95474			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.02886			0.00	60,000,000	200,000,000
Total NBK25B SPOT									0.00	60,000,000	200,000,000
Total For NBK25B									0.00	60,000,000	200,000,000
NBK2A On 15/09/2015 Spot Bond			7.01500	101.98218	7.01500	101.96319		70,150,000,000,000.00		10,000,000,000	5,740,000,000
Total NBK2A SPOT								70,150,000,000,000.00		10,000,000,000	5,740,000,000
Total For NBK2A								70,150,000,000,000.00		10,000,000,000	5,740,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	100.93194			0.00	0	0
Total NBK2B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.34000	111.79631	8.34000	111.77150			0.00	0	1,360,700,000
Total NBK3A SPOT									0.00	0	1,360,700,000
Total For NBK3A									0.00	0	1,360,700,000
NBK4 On 28/10/2024 Spot Bond			10.17500	39.52983	10.17500	39.51934			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			6.94500	104.46235	6.94500	104.44255			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	101.54897			0.00	0	0
Total NBK6B SPOT									0.00	0	0
Total For NBK6B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.59645			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			7.44000	101.97976	7.44000	101.95952			0.00	0	1,880,000,000
Total NBK9A SPOT									0.00	0	1,880,000,000
Total For NBK9A									0.00	0	1,880,000,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.14111			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	99.98295			0.00	0	0
Total NCLN54 SPOT									0.00	0	0
Total For NCLN54									0.00	0	0
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	99.83222			0.00	0	0
Total NCLN55 SPOT									0.00	0	0
Total For NCLN55									0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	101.66473			0.00	0	0
Total NCLN56 SPOT									0.00	0	0
Total For NCLN56									0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.61560			0.00	0	0
Total NCLN58 SPOT									0.00	0	0
Total For NCLN58									0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	95.47267			0.00	0	0
Total NCLN61 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.58478				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	101.34555				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	101.29016				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	91.89823				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	99.84991				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	100.92683				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	100.21011				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	100.19938				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	100.47701				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	100.19279				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	100.18976				0.00	0	0
Total NCLN79 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	100.18962				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	101.18208				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	100.21808				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			9.34500	109.79398	9.34500	108.15450				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	100.21676				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			9.38000	108.53469	9.38000	107.14665				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	100.21808				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	100.19639				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.19645				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	100.22019				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	100.22283				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	100.56055				0.00	0	0
Total NCLN92 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN92										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.73500	101.60941	7.73500	101.58864				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.53431				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	99.36272				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			9.52000	109.15233	9.52000	110.76726				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	103.44545				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.81770				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.79270				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	99.86578				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	122.33628	9.44500	122.30508				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.89869				0.00	40,000,000	130,000,000
Total NHM001 SPOT										0.00	40,000,000	130,000,000
Total For NHM001										0.00	40,000,000	130,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NHM001/JIBAR										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.26000	169.26097	2.26000	169.26035				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.60500	95.67984	2.60500	138.17641				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	184.89662	3.45000	184.88761				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.99500	104.97233	2.99500	105.38320				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.21500	146.72002	3.21500	137.32966				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.10000	106.99839	8.10000	106.97493				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.73000	108.08526	8.73000	108.05905				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	100.71350				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.71871				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.67555				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.69931				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	100.68508				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.93000	108.07148	8.93000	110.00653				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	100.69937				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	100.71354				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	100.70406				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			9.13000	108.05792	9.13000	108.03053				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	100.73261				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	100.72303				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	100.72778				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	100.90287				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	100.84521				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.74201				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			8.06500	117.10722	8.06500	117.08179				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			8.76500	124.10532	8.76500	124.07591				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			2.15500	173.01504	2.15500	173.01491				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			9.55000	124.41270	9.55000	124.38082				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	101.70673				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.52059				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	100.17490				0.00	1,020,000,000	510,000,000
Total NTC16 SPOT										0.00	1,020,000,000	510,000,000
Total For NTC16										0.00	1,020,000,000	510,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.45523				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.65286				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.75299				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.83517				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	17.19358	100.00000	17.15052				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	64.69515	100.00000	64.53494				0.00	0	0
Total OCT1A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OCT1A1										0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.03500	104.83146	7.03500	104.81155				0.00	0	812,430,000
Total OML01 SPOT										0.00	0	812,430,000
Total For OML01										0.00	0	812,430,000
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.67377				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2024 Spot Bond			9.25000	103.17907	9.25000	103.14040				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	100.25440				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			9.39500	102.64067	9.39500	101.70889				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			9.95500	102.84908	9.95500	102.10518				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			10.60000	102.98399	10.60000	102.47272				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	37.99213	100.00000	37.89700				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	98.22000				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	100.84477				0.00	0	0
Total PMM10 SPOT										0.00	0	0
Total For PMM10										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	102.88120				0.00	0	0
Total PMM15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM15										0.00	0	0
PMM16 On 02/09/2015 Spot Bond				100.00000	0.00000	100.55425				0.00	0	0
Total PMM16 SPOT										0.00	0	0
Total For PMM16										0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	100.48366				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.13380				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	100.12504				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	101.36138				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			8.96500	105.81569	8.96500	106.61180				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	101.22284				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	101.25659				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	101.27177				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.30551				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.45053				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.48424				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	101.33322			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			7.42000	45.77609	7.42000	45.76693			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.04500	103.86024	6.04500	103.84350		31,736,250,000,000.00	5,250,000,000	605,970,000,000	
Total R158 SPOT								1,736,250,000,000.00	5,250,000,000	605,970,000,000	
Total For R158								1,736,250,000,000.00	5,250,000,000	605,970,000,000	
R158P On 15/09/2015 Spot Bond			6.23000	97.21243	6.23000	97.19630			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			6.33000	110.40723	6.33000	110.38853		848,329,421,013,000.00	134,017,286,100	224,776,889,700	
Total R159 SPOT								18,329,421,013,000.00	134,017,286,100	224,776,889,700	
Total For R159								18,329,421,013,000.00	134,017,286,100	224,776,889,700	
R159P On 15/09/2016 Spot Bond			6.16000	91.54242	6.16000	91.52733			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			7.75500	123.75123	7.60000	125.07980		400,066,118,218,000.00	1,856,875,063,600	2,087,943,600,000	
Total R186 SPOT								10,066,118,218,000.00	856,875,063,600	1,087,943,600,000	
Total For R186								10,066,118,218,000.00	856,875,063,600	1,087,943,600,000	
R187P On 21/12/2026 Spot Bond			7.34000	42.94635	7.34000	42.93784			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			7.26000	40.35390	7.26000	40.34600			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			1.75000	285.00375	1.75000	285.00668		3,780,435,750,000.00	2,160,249,000	19,099,078,200	
Total R197 SPOT								3,780,435,750,000.00	2,160,249,000	19,099,078,200	
Total For R197								3,780,435,750,000.00	2,160,249,000	19,099,078,200	
R202 On 07/12/2033 Spot Bond			1.70500	235.99184	1.70500	235.99455		8,415,405,669,000.00	4,935,721,800	174,087,792,900	
Total R202 SPOT								8,415,405,669,000.00	4,935,721,800	174,087,792,900	
Total For R202								8,415,405,669,000.00	4,935,721,800	174,087,792,900	
R2023 On 28/02/2023 Spot Bond			7.54500	101.84810	7.37500	102.84144		386,037,408,704,000.00	183,702,771,200	450,420,984,400	
Total R2023 SPOT								16,037,408,704,000.00	183,702,771,200	450,420,984,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2023									16,037,408,704,000.00	183,702,771,200	450,420,984,400
R203 On 15/09/2017 Spot Bond			6.80500	103.57205	6.62500	103.96387			247,249,597,705,500.00	624,136,605,100	873,649,042,400
Total R203 SPOT									17,249,597,705,500.00	624,136,605,100	373,649,042,400
Total For R203									17,249,597,705,500.00	624,136,605,100	373,649,042,400
R2030 On 31/01/2030 Spot Bond			8.03500	100.98636	8.03500	100.96438			329,376,328,782,000.00	165,448,205,200	530,249,004,600
Total R2030 SPOT									19,376,328,782,000.00	165,448,205,200	530,249,004,600
Total For R2030									19,376,328,782,000.00	165,448,205,200	530,249,004,600
R2032 On 31/03/2032 Spot Bond			8.16500	100.77396	8.16500	100.75181			322,916,569,274,000.00	39,548,875,600	334,017,596,000
Total R2032 SPOT									12,916,569,274,000.00	39,548,875,600	334,017,596,000
Total For R2032									12,916,569,274,000.00	39,548,875,600	334,017,596,000
R2037 On 31/01/2037 Spot Bond			8.28500	103.52068	8.28500	103.49747			500,659,797,308,000.00	422,529,848,800	583,261,729,000
Total R2037 SPOT									10,659,797,308,000.00	422,529,848,800	583,261,729,000
Total For R2037									10,659,797,308,000.00	422,529,848,800	583,261,729,000
R204 On 21/12/2018 Spot Bond			7.06000	105.21321	6.89000	105.75437			982,738,940,412,000.00	139,198,150,200	706,616,163,700
Total R204 SPOT									12,738,940,412,000.00	139,198,150,200	706,616,163,700
Total For R204									12,738,940,412,000.00	139,198,150,200	706,616,163,700
R2044 On 31/01/2044 Spot Bond			8.33000	105.96935	8.33000	105.94547			799,668,486,210,000.00	216,046,637,000	159,727,398,100
Total R2044 SPOT									19,668,486,210,000.00	216,046,637,000	159,727,398,100
Total For R2044									19,668,486,210,000.00	216,046,637,000	159,727,398,100
R2048 On 28/02/2048 Spot Bond			8.31000	105.65647	8.31000	105.63310			863,335,087,190,000.00	224,228,049,000	410,789,388,400
Total R2048 SPOT									13,335,087,190,000.00	224,228,049,000	410,789,388,400
Total For R2048									13,335,087,190,000.00	224,228,049,000	410,789,388,400
R207 On 15/01/2020 Spot Bond			7.22500	101.58626	7.05000	102.26888			006,903,875,507,500.00	277,772,162,700	508,541,649,900
Total R207 SPOT									16,903,875,507,500.00	277,772,162,700	508,541,649,900
Total For R207									16,903,875,507,500.00	277,772,162,700	508,541,649,900
R208 On 31/03/2021 Spot Bond			7.34000	97.17763	7.16500	97.98561			173,321,292,928,000.00	296,092,819,200	162,068,675,000
Total R208 SPOT									13,321,292,928,000.00	296,092,819,200	162,068,675,000
Total For R208									13,321,292,928,000.00	296,092,819,200	162,068,675,000
R209 On 31/03/2036 Spot Bond			8.34000	79.44602	8.22000	80.43107			213,495,916,740,000.00	385,311,261,000	518,697,630,300
Total R209 SPOT									13,495,916,740,000.00	385,311,261,000	518,697,630,300
Total For R209									13,495,916,740,000.00	385,311,261,000	518,697,630,300
R210 On 31/03/2028 Spot Bond			1.72500	173.53324	1.72500	173.53513			3,241,544,272,500.00	1,879,156,100	40,859,106,200
Total R210 SPOT									3,241,544,272,500.00	1,879,156,100	40,859,106,200
Total For R210									3,241,544,272,500.00	1,879,156,100	40,859,106,200
R211 On 31/01/2017 Spot Bond			1.53500	130.08506	1.53500	130.08712			3,777,653,420,000.00	2,461,012,000	35,403,700,000
Total R211 SPOT									3,777,653,420,000.00	2,461,012,000	35,403,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R211									3,777,653,420,000.00	2,461,012,000	35,403,700,000
R212 On 31/01/2022 Spot Bond			1.67500	136.43166	1.67500	136.43332			2,720,284,755,000.00	1,624,050,600	159,571,515,700
Total R212 SPOT									2,720,284,755,000.00	1,624,050,600	159,571,515,700
Total For R212									2,720,284,755,000.00	1,624,050,600	159,571,515,700
R213 On 28/02/2031 Spot Bond			8.21500	89.89650	8.09000	90.90027			907,536,605,683,000.00	232,201,656,200	664,060,913,000
Total R213 SPOT									17,536,605,683,000.00	232,201,656,200	664,060,913,000
Total For R213									17,536,605,683,000.00	232,201,656,200	664,060,913,000
R214 On 28/02/2041 Spot Bond			8.26000	81.84634	8.26000	81.82834			334,696,580,224,000.00	161,585,542,400	670,894,866,100
Total R214 SPOT									14,696,580,224,000.00	161,585,542,400	670,894,866,100
Total For R214									14,696,580,224,000.00	161,585,542,400	670,894,866,100
R228C On 15/09/2015 Spot Bond			6.23000	97.21243	6.23000	97.19630			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			6.15000	94.37068	6.15000	94.35515			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			6.16000	91.54242	6.16000	91.52733			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			6.30000	98.60441	6.30000	98.58763			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			6.17000	95.68840	6.17000	95.67243			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			6.15000	92.84683	6.15000	92.83138			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			6.21000	89.98656	6.21000	89.97144			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			6.60000	86.54577	6.60000	86.53033			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			6.65000	83.67056	6.65000	83.65553			0.00	0	0
Total R332C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			6.89500	80.36148	6.89500	80.34651				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			6.87500	77.73932	6.87500	77.72488				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			6.85500	75.21726	6.85500	75.20334				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			6.84500	72.75786	6.84500	72.74441				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			7.01000	69.76633	7.01000	69.75313				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			6.99000	67.47844	6.99000	67.46570				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			7.08500	64.82829	7.08500	64.81589				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			7.05500	62.73244	7.05500	62.72050				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.02500	60.72197	7.02500	60.71045				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			6.99500	58.79298	6.99500	58.78188				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			6.95500	56.98707	6.95500	56.97637				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			6.91500	55.25802	6.91500	55.24770				0.00	0	0
Total R344C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			7.54000	50.52033	7.54000	50.51006				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			7.50000	48.86778	7.50000	48.85789				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			7.46000	47.28754	7.46000	47.27803				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			7.42000	45.77609	7.42000	45.76693				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			7.38000	44.33008	7.38000	44.32126				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			7.34000	42.94635	7.34000	42.93784				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			7.30000	41.62190	7.30000	41.61370				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			7.26000	40.35390	7.26000	40.34600				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	103.76370				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	101.06046				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	104.28819				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	103.01865				0.00	2,520,000,000	1,260,000,000
Total RCSB06 SPOT										0.00	2,520,000,000	1,260,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB06										0.00	2,520,000,000	1,260,000,000
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.48060				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	22.68864	100.00000	22.63183				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	15.80801	100.00000	15.76887				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	29.23806	100.00000	29.16722				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	62.45793	100.00000	62.30153				0.00	0	0
Total RCSB4U SPOT										0.00	0	0
Total For RCSB4U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	28.87220	100.00000	28.80225				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	21.19678	100.00000	21.14212				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	7.90415	100.00000	7.87962				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	12.81855	100.00000	12.78549				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	10.86762	100.00000	10.83959				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	8.96294	100.00000	8.93983				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	100.00000				0.00	200,000,000	100,000,000
Total RDFB01 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB01										0.00	200,000,000	100,000,000
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.40555				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	100.42536				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.66129				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.69481				0.00	20,000,000	10,000,000
Total RDFB05 SPOT										0.00	20,000,000	10,000,000
Total For RDFB05										0.00	20,000,000	10,000,000
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	102.40000				0.00	0	0
Total RDFC17 SPOT										0.00	0	0
Total For RDFC17										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.64134				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	100.56636				0.00	0	0
Total RDFC19 SPOT										0.00	0	0
Total For RDFC19										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				100.00000	0.00000	100.11712				0.00	0	0
Total RDFC21 SPOT										0.00	0	0
Total For RDFC21										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	100.11653				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RES01I On 02/03/2018 Spot Bond			100.00000	16.66932	100.00000	16.62893				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	11.69353	100.00000	11.66520				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	9.68823	100.00000	9.66475				0.00	0	0
Total RES03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	8.95232	100.00000	8.93063				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.96722				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.57916				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	101.14103				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.44271				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.57457				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.58699				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.45750				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	99.94243				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.45887				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	84.94727				0.00	0	0
Total RP005 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	83.77311				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	90.26518				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	89.18510				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	100.08511				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	81.55094				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	93.91967				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	103.79223	12.35000	103.75787				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	15.31568	100.00000	15.27734				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	100.65544				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	5.93175	100.00000	5.91723				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	25.76336	100.00000	25.69956				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	59.36270	100.00000	59.21405				0.00	0	0
Total RPP071U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPP07U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	14.69014	100.00000	14.67213			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	31.71026	100.00000	31.63086			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00I On 16/11/2022 Spot Bond				100.00000	0.00000	105.96572			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00I On 30/04/2025 Spot Bond				100.00000	0.00000	79.28662			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.46500	111.41874	8.46500	111.39336			0.00	0	760,000,000
Total RW21 SPOT									0.00	0	760,000,000
Total For RW21									0.00	0	760,000,000
RW23 On 10/12/2023 Spot Bond			8.62500	108.21303	8.62500	108.18794			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			9.32000	92.32258	9.32000	110.14313			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	97.75240			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			7.53000	108.78928	7.53000	108.76707		20,331,000,000,000.00		2,700,000,000	2,650,000,000
Total SBK12 SPOT								20,331,000,000,000.00		2,700,000,000	2,650,000,000
Total For SBK12								20,331,000,000,000.00		2,700,000,000	2,650,000,000
SBK12I On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800			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	100.70343			0.00	40,000,000	20,000,000
Total SBK13 SPOT									0.00	40,000,000	20,000,000
Total For SBK13									0.00	40,000,000	20,000,000
SBK14 On 01/12/2017 Spot Bond			8.76500	105.25179	8.76500	105.22698		19,545,950,000,000.00		2,230,000,000	2,830,000,000
Total SBK14 SPOT								19,545,950,000,000.00		2,230,000,000	2,830,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK14										19,545,950,000,000.00	2,230,000,000	2,830,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	102.31738				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.49045				0.00	20,000,000	350,000,000
Total SBK16 SPOT										0.00	20,000,000	350,000,000
Total For SBK16										0.00	20,000,000	350,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	102.78688				0.00	20,000,000	280,000,000
Total SBK17 SPOT										0.00	20,000,000	280,000,000
Total For SBK17										0.00	20,000,000	280,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.46749				0.00	120,000,000	237,200,000
Total SBK18 SPOT										0.00	120,000,000	237,200,000
Total For SBK18										0.00	120,000,000	237,200,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.44202				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	100.73933				0.00	40,000,000	80,000,000
Total SBK20 SPOT										0.00	40,000,000	80,000,000
Total For SBK20										0.00	40,000,000	80,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.57671				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			6.94500	103.74900	6.94500	103.72947				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			8.39000	103.99098	8.39000	103.96750				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			7.53500	103.17183	7.53500	103.15125				0.00	0	0
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.96000	102.97714	7.96000	102.95548				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			7.29500	103.28210	7.29500	103.26213				0.00	0	0
Total SBN31 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBN31									0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.02500	100.84505	8.02500	100.82349			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			7.44000	103.21545	7.44000	103.19511			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			7.69000	103.10074	7.69000	103.07976			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.28950			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	99.83735			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			7.67500	102.92864	7.67500	102.90758			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	101.73978			0.00	0	400,000,000
Total SBS15 SPOT									0.00	0	400,000,000
Total For SBS15									0.00	0	400,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.14632			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.35441			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.92500	108.61346	8.92500	108.58741			0.00	0	2,510,000,000
Total SBS19 SPOT									0.00	0	2,510,000,000
Total For SBS19									0.00	0	2,510,000,000
SBS20 On 15/05/2026 Spot Bond			9.50000	107.48153	9.50000	107.45397		760,000,000,000.00	80,000,000	290,000,000	
Total SBS20 SPOT								760,000,000,000.00	80,000,000	290,000,000	
Total For SBS20								760,000,000,000.00	80,000,000	290,000,000	
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.96309			0.00	0	0
Total SBS21 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.76537			0.00	0	0
Total SBS22 SPOT									0.00	0	0
Total For SBS22									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.90310			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	102.92955			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			8.47000	104.46780	8.47000	104.44386		508,200,000,000.00		60,000,000	360,000,000
Total SBS25 SPOT								508,200,000,000.00		60,000,000	360,000,000
Total For SBS25								508,200,000,000.00		60,000,000	360,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	21.17358	100.00000	21.12620			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	108.42635	8.91500	108.40023			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.03596			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.42500	103.50209	8.42500	103.47863			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			9.51000	93.94678	9.51000	93.92268			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.82527			0.00	500,000,000	500,000,000
Total SBS30 SPOT									0.00	500,000,000	500,000,000
Total For SBS30									0.00	500,000,000	500,000,000
SBS31 On 27/06/2027 Spot Bond			9.25000	106.76826	9.25000	106.74174			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	100.21896			0.00	0	0
Total SBS32 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.22487			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			9.40000	104.64820	9.40000	104.62208			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.20844			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	101.24110			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.45000	99.47271	8.45000	99.44997			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			9.52000	98.80159	9.52000	98.77621			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			10.14000	98.34676	10.14000	98.31989			0.00	0	60,000,000
Total SBS39 SPOT									0.00	0	60,000,000
Total For SBS39									0.00	0	60,000,000
SBS4 On 16/11/2021 Spot Bond			8.86500	101.88251	8.86500	101.85810			0.00	0	80,800,000
Total SBS4 SPOT									0.00	0	80,800,000
Total For SBS4									0.00	0	80,800,000
SBS9 On 07/07/2016 Spot Bond			7.33000	107.47066	7.33000	107.44929			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			2.36000	126.25088	2.36000	272.96470		141,600,000,000.00		60,000,000	30,000,000
Total SBSI11 SPOT								141,600,000,000.00		60,000,000	30,000,000
Total For SBSI11								141,600,000,000.00		60,000,000	30,000,000
SBSI12 On 31/01/2017 Spot Bond			2.18000	100.97915	2.18000	128.59656		87,200,000,000.00		40,000,000	420,000,000
Total SBSI12 SPOT								87,200,000,000.00		40,000,000	420,000,000
Total For SBSI12								87,200,000,000.00		40,000,000	420,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	22.28096	100.00000	22.22699		0.00		0	0
Total SCM10U SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	101.52138				0.00	0	0
Total SGI002 SPOT										0.00	0	0
Total For SGI002										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	21.80137	100.00000	21.74856				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				165.07728	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			2.80500	113.37153	2.80500	127.17317				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	99.94730	6.50000	99.92974				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.43738				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.00002				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	101.58298				0.00	0	0
Total SHS04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.65500	102.37868	8.65500	102.35485				0.00	0	260,400,000
Total SHS05 SPOT										0.00	0	260,400,000
Total For SHS05										0.00	0	260,400,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.13266				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	101.83668				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	100.14525				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	23.18382	100.00000	23.12576				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	107.84600	10.00000	107.81800				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.38409				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	89.72917	100.00000	89.51399				0.00	0	0
Total SHS13U SPOT										0.00	0	0
Total For SHS13U										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.34730				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	32.92734	100.00000	32.84757				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	39.97462	100.00000	39.87778				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	29.64131	100.00000	29.56872				0.00	0	0
Total SHS18U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			8.96500	103.13917	8.96500	103.11459				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	101.59737				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	102.07123				0.00	0	0
Total SHS21 SPOT										0.00	0	0
Total For SHS21										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.78340				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.58000	103.80424	7.58000	103.78291				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			8.49000	102.28195	8.49000	101.62330				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			8.02500	100.84505	8.02500	100.82349				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	100.72801				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	100.82976				0.00	0	0
Total SPDA3 SPOT										0.00	0	0
Total For SPDA3										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.16676				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	100.69630				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	100.71508				0.00	0	0
Total SPDA6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.62171				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			7.72500	104.65741	7.72500	104.63563				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.45203				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	101.71466				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.53690				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			8.71500	101.04075	8.71500	101.01707				0.00	0	441,600,000
Total SSA06 SPOT										0.00	0	441,600,000
Total For SSA06										0.00	0	441,600,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.62691				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	100.08356				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	101.38847				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			8.65500	91.22821	8.65500	91.20698				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			8.65500	91.22821	8.65500	91.20698				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			8.41000	96.98458	8.41000	96.96251				0.00	0	0
Total SSN007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN007									0.00	0	0
SSN007 On 18/06/2017 Spot Bond				100.00000	0.00000	100.26486			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN008 On 15/09/2017 Spot Bond			7.50500	101.99610	7.50500	101.97568			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN009 On 31/01/2025 Spot Bond			2.49500	109.70302	2.49500	110.12024			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN011 On 21/12/2018 Spot Bond			8.14000	101.73581	8.14000	101.71351			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN012 On 26/08/2018 Spot Bond				100.00000	0.00000	100.66526			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN015 On 21/12/2026 Spot Bond			9.60000	109.10673	9.60000	109.07863		192,000,000,000.00		20,000,000	2,710,000,000
Total SSN017 SPOT								192,000,000,000.00		20,000,000	2,710,000,000
Total For SSN017								192,000,000,000.00		20,000,000	2,710,000,000
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	100.55899			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN018 On 28/02/2031 Spot Bond			9.93000	77.38146	9.93000	77.36108		595,800,000,000.00		60,000,000	30,000,000
Total SSN021 SPOT								595,800,000,000.00		60,000,000	30,000,000
Total For SSN021								595,800,000,000.00		60,000,000	30,000,000
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	101.47291			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN024 On 16/01/2019 Spot Bond				100.00000	0.00000	101.49060			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN026 On 25/09/2019 Spot Bond				100.00000	0.00000	100.02708			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN027 On 16/10/2019 Spot Bond				100.00000	0.00000	101.66531			0.00	0	0
Total SSN028 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.07540				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	100.72216				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN03: On 20/12/2019 Spot Bond				100.00000	0.00000	100.20036				0.00	0	0
Total SSN032 SPOT										0.00	0	0
Total For SSN032										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	100.28381				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SY121E On 21/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1218 SPOT										0.00	0	0
Total For SY1218										0.00	0	0
SY122C On 29/04/2015 Spot Bond				100.00000	0.00000	99.47487				0.00	0	0
Total SY1220 SPOT										0.00	0	0
Total For SY1220										0.00	0	0
SY1221 On 29/04/2015 Spot Bond				100.00000	0.00000	99.47632				0.00	0	0
Total SY1221 SPOT										0.00	0	0
Total For SY1221										0.00	0	0
SY1222 On 05/05/2015 Spot Bond				100.00000	0.00000	99.36924				0.00	0	0
Total SY1222 SPOT										0.00	0	0
Total For SY1222										0.00	0	0
SY1224 On 14/05/2015 Spot Bond				100.00000	0.00000	99.21127				0.00	0	0
Total SY1224 SPOT										0.00	0	0
Total For SY1224										0.00	0	0
SY122E On 18/05/2015 Spot Bond				100.00000	0.00000	99.17798				0.00	0	0
Total SY1225 SPOT										0.00	0	0
Total For SY1225										0.00	0	0
SY122E On 19/05/2015 Spot Bond				100.00000	0.00000	99.12588				0.00	0	0
Total SY1226 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1226										0.00	0	0
SY122E On 22/05/2015 Spot Bond				100.00000	0.00000	99.07479				0.00	0	0
Total SY1228 SPOT										0.00	0	0
Total For SY1228										0.00	0	0
SY122E On 29/05/2015 Spot Bond				100.00000	0.00000	98.94799				0.00	0	0
Total SY1229 SPOT										0.00	0	0
Total For SY1229										0.00	0	0
SY123C On 09/06/2015 Spot Bond				100.00000	0.00000	98.75873				0.00	0	0
Total SY1230 SPOT										0.00	0	0
Total For SY1230										0.00	0	0
SY1231 On 10/06/2015 Spot Bond				100.00000	0.00000	98.73695				0.00	0	0
Total SY1231 SPOT										0.00	0	0
Total For SY1231										0.00	0	0
SY123Z On 17/06/2015 Spot Bond				100.00000	0.00000	98.62044				0.00	0	0
Total SY1232 SPOT										0.00	0	0
Total For SY1232										0.00	0	0
SY123E On 22/04/2015 Spot Bond				100.00000	0.00000	99.60298				0.00	0	0
Total SY1233 SPOT										0.00	0	0
Total For SY1233										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.50500	102.89405	6.50500	102.88498			247,059,900,000,000.00	37,980,000,000	19,270,000,000	
Total SZ18 SPOT									17,059,900,000,000.00	37,980,000,000	19,270,000,000	
Total For SZ18									17,059,900,000,000.00	37,980,000,000	19,270,000,000	
SZ25 On 30/09/2025 Spot Bond			8.25000	105.20089	8.25000	105.17752			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	59.35373	100.00000	59.20510			0.00	0	0	
Total TF108U SPOT									0.00	0	0	
Total For TF108U									0.00	0	0	
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	101.34846			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	101.07556			0.00	0	0	
Total TFS112 SPOT									0.00	0	0	
Total For TFS112									0.00	0	0	
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.56195			0.00	0	0	
Total TFS117 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.18802				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS122 On 20/03/2019 Spot Bond				100.00000	0.00000	100.19744				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	100.71544				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS132 On 29/07/2015 Spot Bond				100.00000	0.00000	98.92136				0.00	0	0
Total TFS132 SPOT										0.00	0	0
Total For TFS132										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	101.13553				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	101.17028				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			7.58000	102.86266	7.58000	102.84152				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.42632				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	101.46435				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	101.53937	7.83000	101.51783				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	101.40541				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	101.45294				0.00	0	0
Total TH10A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A5										0.00	0	0
TH10A1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.52498				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	101.40541				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	101.45294				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	85.05446	7.16000	101.38932				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.54608				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.53847				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.72078				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.69611				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	102.44049				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	102.35542				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.40350				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.46435				0.00	0	0
Total TH11A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	101.71405	8.73000	101.69004				0.00	0	1,500,000,000
Total TH11A3 SPOT										0.00	0	1,500,000,000
Total For TH11A3										0.00	0	1,500,000,000
TH11A3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.12654				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	101.45294				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond			8.36000	99.94447	8.36000	101.13459				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond				100.00000	0.00000	100.94257				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.47073				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.54987				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.52897				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.53948				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.71699				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.70940				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.66168				0.00	0	0
Total TH11C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	102.30814				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	102.31571				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	102.30062				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	100.70100				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.72447				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			8.65000	102.46690	8.65000	102.79072				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	100.71039				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	100.74323				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.56000	100.80969	8.56000	100.78635				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	100.98845				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	101.04100				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			8.67000	98.05858	8.67000	99.75079				0.00	0	0
Total TH12A9 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.78541				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	100.78541				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	101.10004				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	100.86025				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.86025				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	101.20482				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	101.16259				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	101.16259				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	101.62810				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH9A1: On 18/07/2016 Spot Bond				100.00000	0.00000	101.47264				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	6.90910	101.06155	6.89184				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.67634				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	101.44399				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.89460				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.44399				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	101.46309				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.47264				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	101.43253				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.46309				0.00	0	0
Total THE9A9 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9A9									0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.56813			0.00	0	0
Total THE9B1 SPOT									0.00	0	0
Total For THE9B1									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	101.56813			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.56813			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.72086			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	101.75904			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.71132			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	102.47405			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	102.52166			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	102.50262			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL15 On 29/04/2015 Spot Bond			6.59500	105.39773	6.59500	105.37879			0.00	0	550,000,000
Total TL15 SPOT									0.00	0	550,000,000
Total For TL15									0.00	0	550,000,000
TL20 On 22/02/2020 Spot Bond			9.00000	89.10607	9.00000	89.05409		3,600,000,000,000.00		400,000,000	400,000,000
Total TL20 SPOT								3,600,000,000,000.00		400,000,000	400,000,000
Total For TL20								3,600,000,000,000.00		400,000,000	400,000,000
TL20/R: On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.58500	107.37681	7.58500	107.35473			3,792,500,000,000.00	500,000,000	30,050,000,000
Total TN17 SPOT									3,792,500,000,000.00	500,000,000	30,050,000,000
Total For TN17									3,792,500,000,000.00	500,000,000	30,050,000,000
TN20 On 17/09/2020 Spot Bond			8.81500	107.57357	8.81500	107.54835			0.00	0	20,170,000,000
Total TN20 SPOT									0.00	0	20,170,000,000
Total For TN20									0.00	0	20,170,000,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.11359	100.00000	1.11083			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	114.42268	9.08000	114.39461			0.00	0	11,500,000,000
Total TN23 SPOT									0.00	0	11,500,000,000
Total For TN23									0.00	0	11,500,000,000
TN25 On 19/08/2025 Spot Bond			9.31000	102.27913	9.31000	102.25342			9,310,000,000,000.00	1,000,000,000	16,130,000,000
Total TN25 SPOT									9,310,000,000,000.00	1,000,000,000	16,130,000,000
Total For TN25									9,310,000,000,000.00	1,000,000,000	16,130,000,000
TN27 On 14/11/2027 Spot Bond			9.35000	100.05543	9.35000	100.03017			22,440,000,000,000.00	2,400,000,000	9,595,000,000
Total TN27 SPOT									22,440,000,000,000.00	2,400,000,000	9,595,000,000
Total For TN27									22,440,000,000,000.00	2,400,000,000	9,595,000,000
TN30 On 09/10/2030 Spot Bond			9.75500	105.64311	9.75500	105.61547			0.00	0	23,500,000,000
Total TN30 SPOT									0.00	0	23,500,000,000
Total For TN30									0.00	0	23,500,000,000
TN40 On 09/10/2040 Spot Bond			10.17000	104.99072	10.17000	104.96212			0.00	0	2,500,000,000
Total TN40 SPOT									0.00	0	2,500,000,000
Total For TN40									0.00	0	2,500,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.40005			0.00	20,000,000	10,000,000
Total TNF16 SPOT									0.00	20,000,000	10,000,000
Total For TNF16									0.00	20,000,000	10,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.74781			0.00	0	9,000,000
Total TNF18 SPOT									0.00	0	9,000,000
Total For TNF18									0.00	0	9,000,000
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.87209			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	100.89380			0.00	0	0
Total TORQ3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.89601				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	101.00300				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	101.22475				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	100.89493				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	99.86297				0.00	0	0
Total TPDA01 SPOT										0.00	0	0
Total For TPDA01										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.84600	10.00000	107.81800				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	99.85011				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	99.84689				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	101.46989				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	101.56569				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.00000	10.00000	99.97323				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.00000	9.75000	99.97390				0.00	0	0
Total TR31 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.00000	100.00000	9.97421				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.27299				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.28911				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.29804				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.29981				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.34941				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.45708				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01U On 31/07/2019 Spot Bond			100.00000	13.21640	100.00000	13.18331				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	99.94532				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	99.69187				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	98.94233				0.00	16,000,000,000	4,000,000,000
Total TSP167 SPOT										0.00	16,000,000,000	4,000,000,000
Total For TSP167										0.00	16,000,000,000	4,000,000,000
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	98.68489				0.00	0	0
Total TSP168 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP168										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	98.11948				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	97.89720				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	97.61905				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	97.32897				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	97.05813				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	100.50185				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP176 On 15/10/2015 Spot Bond				100.00000	0.00000	99.35145				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	96.00020				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	95.53578				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	95.18847				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	94.53622				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	99.48702				0.00	0	0
Total TSP182 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP182										0.00	0	0
TSP182 On 04/02/2016 Spot Bond				100.00000	0.00000	94.32468				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP183 On 18/02/2016 Spot Bond				100.00000	0.00000	93.94877				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				100.00000	0.00000	93.61014				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP185 On 17/03/2016 Spot Bond				100.00000	0.00000	93.21128				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.24004	100.00000	14.20438				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TWC067										0.00	0	0
TWC06 On 09/04/2015 Spot Bond			100.00000	97.59358	100.00000	97.33333				0.00	0	0
Total TWC067 SPOT										0.00	0	0
Total For TWC079										0.00	0	0
TWC07 On 13/04/2015 Spot Bond				100.00000	0.00000	101.36596				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	101.34075				0.00	0	0
Total TWC080 SPOT										0.00	0	0
Total For TWC080										0.00	0	0
TWC08 On 17/04/2015 Spot Bond				100.00000	0.00000	101.25137				0.00	800,000,000	200,000,000
Total TWC081 SPOT										0.00	800,000,000	200,000,000
Total For TWC081										0.00	800,000,000	200,000,000
TWC08 On 20/04/2015 Spot Bond				100.00000	0.00000	101.21245				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	101.04329				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	100.86610				0.00	0	0
Total TWC084 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC084										0.00	0	0
TWC08 On 27/05/2015 Spot Bond				100.00000	0.00000	100.83699				0.00	0	0
Total TWC085 SPOT										0.00	0	0
Total For TWC085										0.00	0	0
TWC08 On 02/06/2015 Spot Bond				100.00000	0.00000	100.57425				0.00	0	0
Total TWC087 SPOT										0.00	0	0
Total For TWC087										0.00	0	0
TWC08 On 23/04/2015 Spot Bond				100.00000	0.00000	100.12274				0.00	0	0
Total TWC088 SPOT										0.00	0	0
Total For TWC088										0.00	0	0
TWC08 On 22/06/2015 Spot Bond				100.00000	0.00000	100.12481				0.00	0	0
Total TWC089 SPOT										0.00	0	0
Total For TWC089										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				100.00000	0.00000	100.12819				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWCJ1 On 15/04/2015 Spot Bond				100.00000	0.00000	101.50514				0.00	0	0
Total TWCJ16 SPOT										0.00	0	0
Total For TWCJ16										0.00	0	0
TWCJ1 On 02/06/2015 Spot Bond				100.00000	0.00000	100.63562				0.00	0	0
Total TWCJ17 SPOT										0.00	0	0
Total For TWCJ17										0.00	0	0
TWCM On 15/04/2015 Spot Bond				100.00000	0.00000	101.35103				0.00	0	0
Total TWCM16 SPOT										0.00	0	0
Total For TWCM16										0.00	0	0
TWCM On 02/06/2015 Spot Bond				100.00000	0.00000	100.58301				0.00	0	0
Total TWCM17 SPOT										0.00	0	0
Total For TWCM17										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.56500	110.58479	8.56500	110.55958				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For UTR043										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.74009	100.00000	7.72442				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.56144	100.00000	7.54613				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	100.00000				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	101.23359				0.00	0	0
Total VKC06 SPOT										0.00	0	0
Total For VKC06										0.00	0	0
VKC07L On 04/09/2015 Spot Bond			100.00000	69.92337	100.00000	69.78967				0.00	0	0
Total VKC07U SPOT										0.00	0	0
Total For VKC07U										0.00	0	0
VKC08 On 28/09/2015 Spot Bond			100.00000	69.26744	100.00000	100.00000			690,000,000,000,000.00	16,900,000,000	16,900,000,000	
Total VKC08 SPOT									10,000,000,000,000.00	16,900,000,000	16,900,000,000	
Total For VKC08									10,000,000,000,000.00	16,900,000,000	16,900,000,000	
VKC09 On 25/03/2016 Spot Bond			100.00000	55.31215	100.00000	100.00000			560,000,000,000,000.00	5,600,000,000	5,600,000,000	
Total VKC09 SPOT									10,000,000,000,000.00	5,600,000,000	5,600,000,000	
Total For VKC09									10,000,000,000,000.00	5,600,000,000	5,600,000,000	
VKE01 On 08/05/2015 Spot Bond			100.00000		0.00000	101.00283			0.00	0	0	
Total VKE01 SPOT									0.00	0	0	
Total For VKE01									0.00	0	0	
VKE02 On 08/05/2016 Spot Bond			100.00000		0.00000	101.03466			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	101.03605			0.00	0	0	
Total VKE03 SPOT									0.00	0	0	
Total For VKE03									0.00	0	0	
VKE04 On 28/03/2016 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0	
Total VKE04 SPOT									0.00	0	0	
Total For VKE04									0.00	0	0	
VKE05 On 28/03/2018 Spot Bond			100.00000		0.00000	100.00006			0.00	0	0	
Total VKE05 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VKE05									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.26718	100.00000	7.25247			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	7.08852	100.00000	7.07418			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	0.00021	100.00000	0.00021			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			6.72000	110.53365	6.72000	110.51347			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			1.97500	234.70587	1.97500	234.70677		1,454,390,000,000.00	736,400,000	736,400,000	
Total WS05 SPOT								1,454,390,000,000.00	736,400,000	736,400,000	
Total For WS05								1,454,390,000,000.00	736,400,000	736,400,000	
WSP1 On 28/05/2015 Spot Bond			6.36500	103.45365	6.36500	103.43579		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			7.12500	106.73442	7.12500	106.71378		0.00	0	4,815,000,000	
Total WSP2 SPOT								0.00	0	4,815,000,000	
Total For WSP2								0.00	0	4,815,000,000	
WSP3 On 28/05/2019 Spot Bond			7.44500	108.51682	7.44500	108.49491		0.00	0	0	
Total WSP3 SPOT								0.00	0	0	
Total For WSP3								0.00	0	0	
WSP4 On 28/05/2020 Spot Bond			7.67500	108.59882	7.67500	108.57622		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			7.76500	108.99647	7.76500	108.97353		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			5.99500	98.52737	5.99500	98.51142		0.00	0	0	
Total Z014 SPOT								0.00	0	0	
Total For Z014								0.00	0	0	
Z020 On 19/10/2015 Spot Bond			5.92500	96.82718	5.92500	96.81165		0.00	0	0	
Total Z020 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For Z020										0.00	0	0
Z071 On 01/07/2015 Spot Bond			5.99500	98.51142	5.99500	98.49549				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			6.83500	73.91507	6.83500	73.90157				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	68.01079	100.00000	67.88176				0.00	0	0
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	35.99897	100.00000	35.93067				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										54,437,581,331,512,500.00	861,967,516,000	048,408,259,700
Total for SPOT :										54,437,581,331,512,500.00	861,967,516,000	048,408,259,700
Total Futures										54437581419413600.00	861,967,516,838	048,408,661,382
Total Options										0.00	0	42,478
Grand Total:										54,437,581,419,413,600.00	861,967,516,838	048,408,703,860