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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/03/2015

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			122.27217	122.27217	122.29285	122.29285			0.00	0	0
EL28 On 06/08/2015 Bond Future			124.24759	124.24759	124.26946	124.26946			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			2,697.15000	2,697.15	2,717,830		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			2,707.15000	2,707.15	2,727,830		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			2,717.15000	2,717.15	2,737,830		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			730.54000	0.73054	752,410		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			740.54000	0.74054	762,410		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			720.54000	0.72054	742,410		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			9.38262	84.83128	9.31255	85.36571			0.00	0	6,576
ES33	On	06/08/2015	Bond Future			9.46292	86.19461	9.39056	86.73833			0.00	0	0
ES33	On	05/11/2015	Bond Future			9.53591	83.83481	9.46137	84.38731			0.00	0	0
Total ES33 Future												0.00	0	6,576
ES33	On	07/05/2015	Bond Future	9.74	Call			3,181.93000	3.18193	2,647,500		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			3,254.17000	3.25417	2,719,740		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			3,326.32000	3.32632	2,791,890		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			1,485.80000	1.48580	942,080		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			1,559.25000	1.55925	1,015,530		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			1,632.60000	1.63260	1,088,880		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			3,466.84000	3.46684	4,019,340		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			3,625.40000	3.62540	4,177,900		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			3,546.07000	3.54607	4,098,570		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			118.43316	118.43316	118.50686	118.50686			0.00	0	16
I2025	On	06/08/2015	Bond Future			119.18086	119.18086	119.25666	119.25666			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			2,483.14000	2.48314	2,556,840		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			2,493.14000	2.49314	2,566,840		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			2,503.14000	2.50314	2,576,840		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			1,743.34000	1.74334	1,819,140		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			1,753.34000	1.75334	1,829,140		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			1,733.34000	1.73334	1,809,140		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	16
I2038	On	07/05/2015			127.85873	127.85873	128.22858	128.22858			0.00	0	2,657
I2038	On	06/08/2015			128.61296	128.61296	128.98976	128.98976			0.00	0	0
Total I2038 Future											0.00	0	2,657
I2038	On	07/05/2015	126.99	Call			1,238.58000	1.23858	868,730		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			1,228.58000	1.22858	858,730		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			1,218.58000	1.21858	848,730		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			979.76000	0.97976	602,960		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			999.76000	0.99976	622,960		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			989.76000	0.98976	612,960		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			126.29506	126.29506	126.88230	126.88230			0.00	0	5,889
I2046	On	06/08/2015			128.33523	128.33523	128.93328	128.93328			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			107.70000	0.10770	694,940		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			117.70000	0.11770	704,940		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			127.70000	0.12770	714,940		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			56.72000	0.05672	654,770		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			66.72000	0.06672	664,770		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			76.72000	0.07672	674,770		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,889
I2050	On	07/05/2015			135.61689	135.61689	134.97819	134.97819			0.00	0	2,753
I2050	On	06/08/2015			136.34829	136.34829	135.70055	135.70055			0.00	0	0
Total I2050 Future											0.00	0	2,753
I2050	On	07/05/2015	134.99	Call			0.00000	0.00000	626,890		0.00	0	0

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			11.81000	0.01181	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	616,890		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			21.81000	0.02181	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	606,890		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			31.81000	0.03181	0,000		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			1,289.45000	1.28945	641,710		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			1,299.45000	1.29945	651,710		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			1,309.45000	1.30945	661,710		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			7.84666	124.05690	7.78120	124.61718		8.05	73,317,627.90	591	38,587
R186	On	06/08/2015	Bond Future			7.89738	120.75349	7.82939	121.32367		8.16	0.00	0	340
R186	On	05/11/2015	Bond Future			7.93638	122.75510	7.86594	123.33451		7.92	0.00	0	0
R186	On	04/02/2016	Bond Future			7.96405	119.62465	7.89077	120.21624		7.97	0.00	0	5,592
Total R186 Future												73,317,627.90	591	44,519
R186	On	07/05/2015	Bond Future	7.45	Put			3,262.89000	3.26289	3,713,430	7.94	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.80	Call			1,443.87000	1.44387	1,152,290	8.08	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Put			1,282.59000	1.28259	1,551,290	8.08	0.00	0	300
R186	On	07/05/2015	Bond Future	8.00	Call			2,497.53000	2.49753	2,100,270	8.20	0.00	0	0
R186	On	07/05/2015	Bond Future	8.00	Put			638.66000	0.63866	801,680	8.20	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.10	Call			3,125.55000	3.12555	2,685,020	8.26	0.00	0	0
R186	On	07/05/2015	Bond Future	8.10	Put			430.15000	0.43015	549,900	8.26	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.24	Call			4,087.66000	4.08766	3,600,210	8.35	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			234.65000	0.23465	307,480	8.35	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Call			468.89000	0.46889	337,580	7.96	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Put			2,916.71000	2.91671	3,345,680	7.96	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.25	Call			4,159.25000	4.15925	3,669,040	8.36	0.00	0	0
R186	On	07/05/2015	Bond Future	7.45	Call			372.75000	0.37275	263,010	7.94	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			224.15000	0.22415	294,220	8.36	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			4,231.16000	4.23116	3,738,280	8.37	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			214.05000	0.21405	281,450	8.37	0.00	0	0
R186	On	07/05/2015	Bond Future	8.05	Call			2,804.36000	2.80436	2,384,480	8.23	0.00	0	0
R186	On	07/05/2015	Bond Future	8.05	Put			526.21000	0.52621	666,610	8.23	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.30	Call			172.38000	0.17238	113,880	7.89	0.00	0	0
R186	On	07/05/2015	Bond Future	7.30	Put			4,402.51000	4.40251	4,904,290	7.89	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Call			292.36000	0.29236	201,990	7.92	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Put			3,626.98000	3.62698	4,096,890	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			3,183.36000	3.18336	2,841,010	8.28	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			1,759.57000	1.75957	1,987,400	8.28	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			3,233.00000	3.23300	2,887,620	8.28	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			1,726.47000	1.72647	1,951,270	8.28	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			2,070.15000	2.07015	1,806,880	8.16	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			2,740.63000	2.74063	3,047,540	8.16	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			8,784.97000	8.78497	8,258,240	8.63	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			220.81000	0.22081	264,260	8.63	0.00	0	5,350
R186	On	06/08/2015	Bond Future	7.99	Call			3,133.83000	3.13383	2,794,530	8.28	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			1,792.85000	1.79285	2,023,730	8.28	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			1,817.05000	1.81705	2,013,290	8.15	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			4,903.16000	4.90316	4,517,830	8.15	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			1,789.93000	1.78993	1,984,010	8.15	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			4,956.29000	4.95629	4,568,810	8.16	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			1,763.48000	1.76348	1,955,410	8.16	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			9,376.23000	9.37623	8,867,160	8.38	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			495.74000	0.49574	566,080	8.38	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			4,850.63000	4.85063	4,467,460	8.15	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			5,452.29000	5.45229	5,827,880	7.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			2,175.22000	2.17522	1,957,110	7.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			5,398.40000	5.39840	5,771,880	7.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			2,206.05000	2.20605	1,985,800	7.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			5,345.29000	5.34529	5,716,630	7.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			2,145.09000	2.14509	1,929,090	7.88	0.00	0	0
Total R186 Option												0.00	0	34,624
Total For R186												73,317,627.90	591	79,143
R197	On	07/05/2015	Bond Future			287.16194	287.16194	287.00926	287.00926			0.00	0	1,046
R197	On	06/08/2015	Bond Future			285.74950	285.74950	285.59636	285.59636			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			7,000.74000	7.00074	6,848,060		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			6,980.74000	6.98074	6,828,060		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			6,990.74000	6.99074	6,838,060		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			2,403.64000	2.40364	2,250,500		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			2,413.64000	2.41364	2,260,500		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			2,393.64000	2.39364	2,240,500		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			237.10024	237.10024	237.65223	237.65223			0.00	0	51,206
R202	On	06/08/2015	Bond Future			237.71606	237.71606	238.27899	238.27899			0.00	0	0
Total R202 Future												0.00	0	51,206
R202	On	07/05/2015	Bond Future	238.51	Put			857.77000	0.85777	1,409,760		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			837.77000	0.83777	1,389,760		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			847.77000	0.84777	1,399,760		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			1,731.01000	1.73101	2,293,940		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			1,711.01000	1.71101	2,273,940		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			1,721.01000	1.72101	2,283,940		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			7.63658	102.17755	7.57092	102.56083		6.32	0.00	0	15,264
R2023	On	06/08/2015	Bond Future			7.68775	103.81971	7.61901	104.20989		6.14	0.00	0	0
Total R2023 Future												0.00	0	15,264
R2023	On	07/05/2015	Bond Future	8.14	Put			77.26000	0.07726	105,710	6.64	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,391.46000	3.39146	3,035,330	6.65	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			73.26000	0.07326	100,410	6.65	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,443.73000	3.44373	3,086,360	6.65	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			69.44000	0.06944	95,350	6.65	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,339.34000	3.33934	2,984,510	6.64	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,966.29000	3.96629	3,646,920	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			400.34000	0.40034	471,150	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			7,882.74000	7.88274	7,501,320	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			34.44000	0.03444	43,200	6.52	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,877.17000	3.87717	3,560,610	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			420.07000	0.42007	493,690	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,921.66000	3.92166	3,603,680	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			410.11000	0.41011	482,310	6.42	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	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			6.89925	104.16131	6.83685	104.29684		2.04	0.00	0	7,710
R203	On	06/08/2015	Bond Future			6.95430	105.83532	6.88329	105.97381		1.89	0.00	0	0
R203	On	05/11/2015	Bond Future			6.97813	103.42207	6.89700	103.56262		1.73	0.00	0	0
Total R203 Future												0.00	0	7,710
R203	On	07/05/2015	Bond Future	7.24	Call			916.31000	0.91631	797,590	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			44.68000	0.04468	61,490	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			935.38000	0.93538	815,900	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			42.25000	0.04225	58,300	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			954.56000	0.95456	834,330	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			39.94000	0.03994	55,240	2.12	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			355.50000	0.35550	299,980	1.89	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			635.69000	0.63569	718,660	1.89	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			363.77000	0.36377	307,370	1.89	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			624.37000	0.62437	706,460	1.89	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			372.16000	0.37216	314,880	1.89	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			613.18000	0.61318	694,390	1.89	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			79.03000	0.07903	62,980	1.65	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			1,667.69000	1.66769	1,792,190	1.65	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			81.30000	0.08130	64,870	1.65	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,652.27000	1.65227	1,776,390	1.65	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			83.63000	0.08363	66,820	1.65	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,636.91000	1.63691	1,760,650	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			8.24790	100.12103	8.18770	100.62329			0.00	0	5,805
R2030	On	06/08/2015	Bond Future			8.30417	97.72184	8.24195	98.23287			0.00	0	0
Total R2030 Future												0.00	0	5,805
R2030	On	07/05/2015	Bond Future	8.74	Call			4,475.84000	4.47584	3,973,580		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			4,554.21000	4.55421	4,051,950		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			4,632.48000	4.63248	4,130,220		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			4,088.14000	4.08814	4,599,170		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			4,262.88000	4.26288	4,773,910		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			4,175.46000	4.17546	4,686,490		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			8.37142	99.84458	8.31631	100.33601			0.00	0	18
R2032 On 06/08/2015 Bond Future			8.42543	101.44924	8.36857	101.94933			0.00	0	0
R2032 On 05/11/2015 Bond Future			8.47052	98.97446	8.41202	99.48254			0.00	0	0
Total R2032 Future									0.00	0	18
R2032 On 07/05/2015 Bond Future	8.49	Call			1,536.91000	1.53691	1,045,480		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			1,624.34000	1.62434	1,132,910		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			1,711.65000	1.71165	1,220,220		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			1,063.56000	1.06356	563,470		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			1,150.40000	1.15040	650,310		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			1,237.13000	1.23713	737,040		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			3,596.66000	3.59666	4,104,740		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			3,780.50000	3.78050	4,288,580		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			3,688.52000	3.68852	4,196,600		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			8.48172	102.52981	8.42664	103.07553			0.00	0	32,365
R2037 On 06/08/2015 Bond Future			8.53614	99.91879	8.47938	100.47411			0.00	0	1,954
R2037 On 05/11/2015 Bond Future			8.57820	101.57564	8.51994	102.13986			0.00	0	0
Total R2037 Future									0.00	0	34,319
R2037 On 07/05/2015 Bond Future	8.99	Call			5,370.52000	5.37052	4,824,800		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Call			5,461.75000	5.46175	4,916,030		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Call			5,552.85000	5.55285	5,007,130		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Call			2,510.76000	2.51076	1,955,440		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Call			2,605.13000	2.60513	2,049,810		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/08/2015	Bond Future	8.76	Call			2,699.36000	2.69936	2,144,040		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Put			5,157.56000	5.15756	5,721,780		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			5,368.15000	5.36815	5,932,370		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			5,262.77000	5.26277	5,826,990		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			7.15565	105.75372	7.09425	105.94949		3.08	0.00	0	12,556
R204	On	06/08/2015	Bond Future			7.21813	103.41735	7.15117	103.61704		3.07	0.00	0	100
R204	On	05/11/2015	Bond Future			7.25588	105.13149	7.18297	105.33426		2.91	0.00	0	0
Total R204 Future												0.00	0	12,656
R204	On	07/05/2015	Bond Future	7.49	Call			1,333.35000	1.33335	1,164,460	3.21	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			79.50000	0.07950	106,380	3.21	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,360.77000	1.36077	1,190,740	3.21	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			75.48000	0.07548	101,220	3.21	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,388.28000	1.38828	1,217,120	3.21	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			71.57000	0.07157	96,180	3.21	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,702.34000	3.70234	3,509,400	3.28	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			27.07000	0.02707	33,820	3.28	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			1,952.48000	1.95248	1,791,210	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			212.75000	0.21275	251,170	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,976.40000	1.97640	1,814,360	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			207.44000	0.20744	245,090	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,000.42000	2.00042	1,837,610	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			202.24000	0.20224	239,120	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			152.25000	0.15225	126,160	2.78	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			2,762.76000	2.76276	2,939,440	2.78	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			144.33000	0.14433	119,340	2.78	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			2,812.32000	2.81232	2,990,100	2.78	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			148.25000	0.14825	122,710	2.78	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			2,787.50000	2.78750	2,964,730	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			8.53029	104.76054	8.47014	105.41798			0.00	0	9,494
R2044	On	06/08/2015	Bond Future			8.58184	102.06007	8.51994	102.72893			0.00	0	0
R2044	On	05/11/2015	Bond Future			8.62177	103.75240	8.55831	104.43203			0.00	0	0
Total R2044 Future												0.00	0	9,494
R2044	On	07/05/2015	Bond Future	9.00	Call			5,556.60000	5.55660	4,899,160		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			5,656.56000	5.65656	4,999,120		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			5,456.48000	5.45648	4,799,040		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			2,553.50000	2.55350	1,884,640		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			2,344.88000	2.34488	1,676,020		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			2,449.28000	2.44928	1,780,420		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			3,413.10000	3.41310	4,092,730		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			3,299.43000	3.29943	3,979,060		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			3,526.99000	3.52699	4,206,620		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			8.51279	104.31954	8.45262	104.99951			0.00	0	36,890
R2048	On	06/08/2015	Bond Future			8.55939	105.99612	8.49754	106.68785			0.00	0	745
R2048	On	05/11/2015	Bond Future			8.60021	103.32122	8.53679	104.02417			0.00	0	0
Total R2048 Future												0.00	0	37,635
R2048	On	07/05/2015	Bond Future	9.26	Call			8,512.22000	8.51222	7,832,250		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			8,316.42000	8.31642	7,636,450		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			8,414.41000	8.41441	7,734,440		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			2,880.50000	2.88050	2,188,770		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Call			2,665.98000	2.66598	1,974,250		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			2,773.34000	2.77334	2,081,610		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			6,426.42000	6.42642	7,129,370		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Put			6,302.71000	6.30271	7,005,660		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Put			6,179.25000	6.17925	6,882,200		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	37,635
R207 On 07/05/2015 Bond Future			7.32928	102.01911	7.25801	102.29715		4.05	0.00	0	34,939
R207 On 06/08/2015 Bond Future			7.39184	100.01614	7.31551	100.29943		4.05	0.00	0	100
R207 On 05/11/2015 Bond Future			7.42963	101.67414	7.34815	101.96189		3.87	0.00	0	0
R207 On 04/02/2016 Bond Future			7.44728	99.82832	7.35934	100.12276		3.75	0.00	0	0
Total R207 Future									0.00	0	35,039
R207 On 07/05/2015 Bond Future	7.73	Call			1,895.97000	1.89597	1,647,750	4.21	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			72.01000	0.07201	101,830	4.21	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			3,752.39000	3.75239	3,476,010	4.38	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			2.85000	0.00285	4,510	4.38	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			3,789.48000	3.78948	3,512,990	4.38	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			2.65000	0.00265	4,200	4.38	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			3,826.55000	3.82655	3,549,950	4.38	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			2.44000	0.00244	3,880	4.38	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			1,278.36000	1.27836	1,113,740	4.10	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			742.94000	0.74294	861,610	4.10	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			1,970.72000	1.97072	1,763,800	4.18	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			407.65000	0.40765	484,020	4.18	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			1,997.99000	1.99799	1,789,730	4.18	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			398.45000	0.39845	473,480	4.18	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			2,025.40000	2.02540	1,815,830	4.18	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			389.42000	0.38942	463,140	4.18	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			2,066.79000	2.06679	1,875,030	3.99	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			692.16000	0.69216	788,150	3.99	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			2,090.47000	2.09047	1,897,570	3.99	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			681.06000	0.68106	775,910	3.99	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			2,114.55000	2.11455	1,920,540	3.99	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Put			670.38000	0.67038	764,120	3.99	0.00	0	0
R207 On 05/11/2015 Bond Future	7.43	Call			1,394.95000	1.39495	1,241,210	3.91	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			1,105.90000	1.10590	1,239,910	3.91	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Call			1,658.06000	1.65806	1,495,810	3.81	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Put			1,187.61000	1.18761	1,319,800	3.81	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Call			1,677.05000	1.67705	1,513,710	3.81	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Put			1,173.26000	1.17326	1,304,360	3.81	0.00	0	0
R207 On 04/02/2016 Bond Future	7.27	Call			1,250.40000	1.25040	1,113,960	3.76	0.00	0	43
R207 On 04/02/2016 Bond Future	7.27	Put			1,550.61000	1.55061	1,708,610	3.76	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Call			1,639.17000	1.63917	1,478,030	3.81	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Put			1,202.08000	1.20208	1,335,380	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	Bond Future			7.43335	97.55362	7.36748	97.85764		5.12	0.00	0	58,893
R208	On	06/08/2015	Bond Future			7.48699	99.12146	7.41735	99.43112		4.97	0.00	0	0
R208	On	05/11/2015	Bond Future			7.52504	97.36360	7.45160	97.67814		4.91	0.00	0	0
Total R208 Future												0.00	0	58,893
R208	On	07/05/2015	Bond Future	7.99	Call			2,869.85000	2.86985	2,582,580	5.44	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			42.31000	0.04231	59,060	5.44	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,912.11000	2.91211	2,624,020	5.44	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			39.97000	0.03997	55,900	5.44	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,954.46000	2.95446	2,665,590	5.44	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			37.75000	0.03775	52,900	5.44	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			6,161.78000	6.16178	5,859,090	5.29	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			344.99000	0.34499	406,450	5.21	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			26.50000	0.02650	33,470	5.29	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			2,872.97000	2.87297	2,627,180	5.21	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			361.96000	0.36196	425,830	5.21	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,907.55000	2.90755	2,660,550	5.21	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			353.39000	0.35339	416,050	5.21	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,942.26000	2.94226	2,694,060	5.21	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Call			2,228.46000	2.22846	2,031,020	5.07	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,000.33000	1.00033	1,117,430	5.07	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			2,255.50000	2.25550	2,056,760	5.07	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			985.13000	0.98513	1,100,930	5.07	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			2,282.69000	2.28269	2,082,660	5.07	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			970.10000	0.97010	1,084,610	5.07	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			4,563.95000	4.56395	4,291,530	5.23	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			269.92000	0.26992	312,040	5.23	0.00	0	2,200
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	61,291
R209	On	07/05/2015	Bond Future			8.42348	79.50872	8.36332	80.00198		12.96	15,901,744.00	200	22,168
R209	On	06/08/2015	Bond Future			8.47140	80.78653	8.40956	81.28832		12.73	0.00	0	0
R209	On	05/11/2015	Bond Future			8.51136	78.97678	8.44794	79.48672		12.99	0.00	0	0
Total R209 Future												15,901,744.00	200	22,168
R209	On	07/05/2015	Bond Future	7.30	Call			4.23000	0.00423	2,290	12.46	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			134.71000	0.13471	171,040	13.67	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			5,196.28000	5.19628	4,737,950	13.68	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			128.81000	0.12881	163,740	13.68	0.00	0	0
R209	On	07/05/2015	Bond Future	7.30	Put			9,543.61000	9.54361	10,034,930	12.46	0.00	0	0
R209	On	07/05/2015	Bond Future	8.30	Call			1,166.15000	1.16615	941,640	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			1,690.36000	1.69036	1,959,110	13.01	0.00	0	700
R209	On	07/05/2015	Bond Future	8.99	Call			5,059.12000	5.05912	4,603,650	13.66	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			140.88000	0.14088	178,670	13.66	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			5,127.62000	5.12762	4,670,690	13.67	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,517.35000	5.51735	5,123,000	13.26	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			842.07000	0.84207	949,510	13.26	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			10,957.44000	10.95744	10,472,660	13.43	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			94.47000	0.09447	111,480	13.43	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,403.00000	5.40300	5,012,150	13.24	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			876.59000	0.87659	987,530	13.24	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,460.08000	5.46008	5,067,480	13.25	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			859.18000	0.85918	968,370	13.25	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			5,389.33000	5.38933	5,723,520	12.74	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			1,673.31000	1.67331	1,501,560	12.73	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			5,507.52000	5.50752	5,845,710	12.73	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			1,700.67000	1.70067	1,526,930	12.73	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			5,448.21000	5.44821	5,784,410	12.73	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			1,728.32000	1.72832	1,552,570	12.74	0.00	0	0
Total R209 Option												0.00	0	3,614
Total For R209												15,901,744.00	200	25,782
R210	On	07/05/2015	Bond Future			174.72296	174.72296	174.75435	174.75435			0.00	0	833
R210	On	06/08/2015	Bond Future			177.54555	177.54555	177.57862	177.57862			0.00	0	0
Total R210 Future												0.00	0	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			2,235.65000	2.23565	2,267,040		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			2,245.65000	2.24565	2,277,040		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			2,255.65000	2.25565	2,287,040		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			1,411.38000	1.41138	1,444,450		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			1,421.38000	1.42138	1,454,450		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			1,431.38000	1.43138	1,464,450		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	833
R211	On	07/05/2015	Bond Future			131.06981	131.06981	131.00037	131.00037			0.00	0	1,120
R211	On	06/08/2015	Bond Future			131.56919	131.56919	131.49960	131.49960			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			4,009.63000	4.00963	3,940,190		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			3,989.63000	3.98963	3,920,190		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			3,999.63000	3.99963	3,930,190		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			3,500.40000	3.50040	3,430,810		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			3,510.40000	3.51040	3,440,810		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			3,490.40000	3.49040	3,420,810		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			137.49514	137.49514	137.39162	137.39162			0.00	0	1,145
R212	On	06/08/2015	Bond Future			137.94040	137.94040	137.83622	137.83622			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			3,618.38000	3.61838	3,514,860		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			3,598.38000	3.59838	3,494,860		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			3,608.38000	3.60838	3,504,860		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			3,173.78000	3.17378	3,069,600		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			3,153.78000	3.15378	3,049,600		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			3,163.78000	3.16378	3,059,600		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			8.30003	90.04155	8.23983	90.52558		11.01	0.00	0	16,829
R213	On	06/08/2015	Bond Future			8.35077	91.48865	8.28869	91.98118		10.78	0.00	0	0
R213	On	05/11/2015	Bond Future			8.39495	89.45959	8.33109	89.96008		10.96	0.00	0	0
Total R213 Future												0.00	0	16,829
R213	On	07/05/2015	Bond Future	8.74	Call			4,127.38000	4.12738	3,700,150	11.40	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			216.15000	0.21615	272,950	11.40	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			4,193.84000	4.19384	3,764,530	11.41	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			206.91000	0.20691	261,630	11.41	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			4,260.55000	4.26055	3,829,210	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			198.02000	0.19802	250,710	11.42	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			3,272.75000	3.27275	2,967,950	10.92	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			1,689.49000	1.68949	1,877,220	10.92	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			3,320.09000	3.32009	3,012,860	10.93	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			1,659.22000	1.65922	1,844,520	10.93	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			3,367.74000	3.36774	3,058,100	10.94	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			1,629.36000	1.62936	1,812,250	10.94	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			1,264.28000	1.26428	1,123,640	10.74	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			6,091.23000	6.09123	6,451,080	10.74	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			1,286.85000	1.28685	1,144,360	10.74	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			6,029.13000	6.02913	6,387,130	10.74	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			1,309.69000	1.30969	1,165,340	10.74	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			5,967.41000	5.96741	6,323,550	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			8.45729	80.86052	8.39712	81.38638		13.75	0.00	0	15,271
R214	On	06/08/2015	Bond Future			8.50270	82.16001	8.44089	82.69499		13.50	0.00	0	0
R214	On	05/11/2015	Bond Future			8.54234	80.22963	8.47900	80.77326		13.80	0.00	0	0
R214	On	04/02/2016	Bond Future			8.57614	81.64744	8.51103	82.20202		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			6,288.52000	6.28852	5,788,110	14.65	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			91.70000	0.09170	117,150	14.65	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			6,361.39000	6.36139	5,859,940	14.66	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			87.59000	0.08759	112,000	14.66	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			6,215.70000	6.21570	5,716,350	14.64	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			95.99000	0.09599	122,500	14.64	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			4,136.84000	4.13684	3,780,690	13.67	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			1,600.93000	1.60093	1,779,760	13.67	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			4,190.42000	4.19042	3,831,860	13.68	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			1,572.00000	1.57200	1,748,420	13.68	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			4,244.28000	4.24428	3,883,340	13.69	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			1,543.48000	1.54348	1,717,520	13.69	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			6,074.64000	6.07464	6,437,970	13.53	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			1,790.84000	1.79084	1,608,430	13.54	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			6,009.67000	6.00967	6,370,890	13.54	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			1,733.46000	1.73346	1,555,260	13.53	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			6,140.08000	6.14008	6,505,510	13.53	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			1,762.00000	1.76200	1,581,700	13.53	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			6,885.70000	6.88570	7,246,760	13.22	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			2,243.73000	2.24373	2,048,360	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			6,822.05000	6.82205	7,181,260	13.22	0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Call			2,274.08000	2.27408	2,076,850	13.23	0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Put			6,758.82000	6.75882	7,116,170	13.23	0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Call			2,213.63000	2.21363	2,020,110	13.22	0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									0.00	0	19,591
Total for Bond									89,219,371.90	791	435,659
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			493.12900	493.12900	495.12300	495.12300			0.00	0	488
GOVI	On	06/08/2015	GOVI			509.97000	509.97000	502.99900	502.99900			0.00	0	29
GOVI	On	05/11/2015	GOVI			509.35400	509.35400	511.41600	511.41600			0.00	0	0

Contract 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			451,230.00000	45.12300	431,290,000		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			451,130.00000	45.11300	431,190,000		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			451,330.00000	45.13300	431,390,000		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			29,890.00000	2.98900	9,600,000		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			30,090.00000	3.00900	9,800,000		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			29,990.00000	2.99900	9,700,000		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			185,840.00000	18.58400	206,460,000		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			185,940.00000	18.59400	206,560,000		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			185,740.00000	18.57400	206,360,000		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			554.85700	554.85700	558.12100	558.12100			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			457.16000	457.16000	458.31600	458.31600			0.00	0	122
AL37 On 06/08/2015 Index Future			464.42900	464.42900	465.60600	465.60600			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			544.25000	544.25000	546.58700	546.58700			0.00	0	3
AL7T On 06/08/2015 Index Future			552.90300	552.90300	555.28200	555.28200			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			496.98100	496.98100	499.02300	499.02300			0.00	0	586
ALBI On 06/08/2015 Index Future			504.88300	504.88300	506.96100	506.96100			0.00	0	10
ALBI On 05/11/2015 Index Future			513.33300	513.33300	515.44500	515.44500			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			225.28700	225.28700	225.38200	225.38200			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			228.88700	228.88700	228.98500	228.98500			0.00	0	100
IGOV	On	05/11/2015	Index Future			232.73600	232.73600	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			609.88200	609.88200	610.13900	610.13900			0.00	0	0
ILBI	On	06/08/2015	Index Future			619.80000	619.80000	620.06400	620.06400			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	6.13000	93.87000			0.00	0	1,000
JIBAR f	On	20/05/2015	Jibar Future			6.16000	93.84000	6.16000	93.84000			0.00	0	0
JIBAR f	On	17/06/2015	Jibar Future			6.28000	93.72000	6.28000	93.72000			0.00	0	5,000
JIBAR f	On	15/07/2015	Jibar Future			6.31000	93.69000	6.31000	93.69000			0.00	0	0
JIBAR f	On	19/08/2015	Jibar Future			6.44000	93.56000	6.44000	93.56000			0.00	0	0
JIBAR f	On	16/09/2015	Jibar Future			6.47000	93.53000	6.47000	93.53000			0.00	0	0
JIBAR f	On	15/12/2015	Jibar Future			6.71000	93.29000	6.71000	93.29000			0.00	0	0
JIBAR f	On	16/03/2016	Jibar Future			6.88000	93.12000	6.88000	93.12000			0.00	0	0
JIBAR f	On	15/06/2016	Jibar Future			7.02000	92.98000	7.02000	92.98000			0.00	0	0
JIBAR f	On	21/09/2016	Jibar Future			7.16000	92.84000	7.16000	92.84000			0.00	0	0
JIBAR f	On	21/12/2016	Jibar Future			7.28000	92.72000	7.28000	92.72000			0.00	0	0
JIBAR f	On	15/03/2017	Jibar Future			7.39000	92.61000	7.39000	92.61000			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 :												89,219,371.90	791	444,169
AA02	On	28/03/2016	Spot Bond				100.00000	0.00000	100.01659			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			6.68000	104.12276	6.68000	104.10385			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	100.12896			0.00	20,000,000,000	10,000,000,000
Total AA04 SPOT												0.00	20,000,000,000	10,000,000,000
Total For AA04												0.00	20,000,000,000	10,000,000,000
AA05	On	22/03/2019	Spot Bond			8.53000	102.69692	8.53000	102.67362			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	101.57167				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			8.81000	107.50516	8.81000	107.47970				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	106.77600	10.00000	106.74800				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	100.73176				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	100.81184				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.11500	100.49174	9.11500	100.46699				0.00	0	0
Total AB013 SPOT										0.00	0	0
Total For AB013										0.00	0	0
AB014L On 19/11/2024 Spot Bond			100.00000	10.42552	100.00000	10.39941				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	103.92431	10.84000	103.89400				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	9.82335	100.00000	9.80324				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	99.90905	6.64500	99.92723				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	101.74129				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			8.40500	107.73986	8.40500	107.71536				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	107.87400	10.00000	107.84600			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	125.90404	2.40000	272.19868		48,000,000,000.00		20,000,000	40,000,000
Total ABCPI3 SPOT								48,000,000,000.00		20,000,000	40,000,000
Total For ABCPI3								48,000,000,000.00		20,000,000	40,000,000
ABFN06: On 17/03/2016 Spot Bond				100.00000	0.00000	100.70113			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	100.52806			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	100.30378			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	100.31121			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	99.62447			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	99.41933			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	99.32300			0.00	0	100,000,000
Total ABFN12 SPOT									0.00	0	100,000,000
Total For ABFN12									0.00	0	100,000,000
ABN05: On 18/04/2021 Spot Bond			2.14000	173.29126	2.14000	173.29122			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	164.23425	2.76000	164.23144			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	174.94586	2.17000	174.94565			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	184.57214	1.82000	184.57369			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			7.80125	80.84817	7.80125	80.83153			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			7.80125	80.84817	7.80125	80.83153			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	98.33000			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	100.17425			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	96.99000			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	96.09000			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	95.54000			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	94.19000			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	101.70375			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	101.56639			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	91.93000				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	100.07867				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			6.97000	103.45094	6.97000	103.43179				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	101.61980				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	90.62000				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	90.10000				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	94.36099	2.69500	108.19903				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.46500	101.50058	2.46500	159.89484				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	118.39045	2.30500	216.73308			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	88.34000			0.00	0	0
Total ABN66 SPOT									0.00	0	0
Total For ABN66									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.15500	92.87235	9.15500	92.84977			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	100.92000			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	82.61000			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	101.04273			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	96.52000			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	108.91761	9.63000	108.88947			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			9.16000	112.39364	9.16000	112.36599			0.00	0	10,000,000
Total ABN79 SPOT									0.00	0	10,000,000
Total For ABN79									0.00	0	10,000,000
ABN80 On 31/03/2021 Spot Bond			8.51500	91.86098	8.51500	91.84005			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	103.15000			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	113.68000			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			9.25500	111.67835	9.25500	111.65059			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	90.33000			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	100.44028				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	101.25588				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			7.95500	105.38381	7.95500	105.36148				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			8.52000	104.01560	8.52000	103.99175				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			6.84000	103.56775	6.84000	103.54846				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			8.61500	101.00463	8.61500	100.98123				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			9.35500	96.64336	9.35500	96.61935				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			7.36500	102.20030	7.36500	102.18022				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	217.73438	2.21000	275.86882				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	126.02656	2.07500	128.83756				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	129.65569	2.17500	132.25986				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	0.00662	100.00000	0.00660				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	82.34560	100.00000	82.16502				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			11.13000	101.57732	11.13000	101.54786				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	101.08442				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	8.84362	100.00000	8.82220				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	101.11077				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	101.48401				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	52.71211	100.00000	52.58441				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04E On 20/08/2015 Spot Bond				100.00000	0.00000	101.05806				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL04E On 22/10/2018 Spot Bond			11.00000	68.97630	11.00000	68.95658				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	33.73575	100.00000	33.65402				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
ACL07E On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL074 SPOT									0.00	0	0
Total For ACL074									0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.26086			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	100.28525			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	100.24997			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	100.25733			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	100.26057			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	101.39509			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	101.39509			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	101.40286			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	101.40286			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	101.38733			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	95.07387			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	107.87400	10.00000	107.84600				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09₂ On 26/12/2015 Spot Bond				100.00000	0.00000	100.02567				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	100.25295				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	100.26007				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL09₇ On 20/12/2025 Spot Bond				100.00000	0.00000	100.26296				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	100.25709				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	100.24410				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10₄ On 20/12/2019 Spot Bond			9.01500	104.07408	9.01500	104.04887				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	101.46726				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	102.09625				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12₂ On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL12₵ On 20/09/2016 Spot Bond				100.00000	0.00000	89.18817				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	180.71487				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	180.71818				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	100.24989				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	101.22064				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	100.64652				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	101.22064				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	101.38196				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	101.80730				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	107.87400	10.00000	107.84600				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	100.49798				0.00	2,799,000,000	2,920,800,700
Total ACL143 SPOT										0.00	2,799,000,000	2,920,800,700
Total For ACL143										0.00	2,799,000,000	2,920,800,700
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.36297				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	100.25079				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	101.22227				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	100.24570				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	100.23535				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	100.32587	10.23000	100.29867				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	100.22993				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	116.98766				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			9.19000	104.81358	9.19000	104.78771				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	100.24474				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	117.03180	1.75000	117.16444				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	100.22696				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	100.23848				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	100.24575				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
ACL177 On 20/06/2019 Spot Bond				100.00000	0.00000	100.23121			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	100.37987			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	99.91884			0.00	780,000,000	872,857,100
Total ACL181 SPOT									0.00	780,000,000	872,857,100
Total For ACL181									0.00	780,000,000	872,857,100
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.72069			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	100.22860			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	101.17512			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.24429			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.23951			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	100.25188			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.25569			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	100.48080			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	100.68565			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	100.25665				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	100.25665				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	100.26893				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	100.23994				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	100.27126				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	101.98405				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	100.26893				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	97.17979				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	100.26167				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	100.25734				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	133.54564				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	134.49738				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	100.22539				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	100.22335				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	100.76748				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	100.22889				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	100.23382				0.00	780,000,000	1,017,500,000
Total ACL213 SPOT										0.00	780,000,000	1,017,500,000
Total For ACL213										0.00	780,000,000	1,017,500,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.23848				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	100.22568				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	100.22539				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	100.24727				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	100.49761				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	101.31139				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	101.33902				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	100.76881			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	102.49121			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	23.30036	100.00000	23.24202			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	13.24489	100.00000	13.21280			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	100.72606			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.49302			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	101.63829			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	101.83190			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	101.44504			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			7.74000	101.81782	7.74000	101.79658			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	101.85167			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	102.14979			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			8.71000	99.96164	8.71000	99.93848			70,551,000,000,000.00	8,100,000,000	10,990,000,000
Total AIR01 SPOT									'0,551,000,000,000.00	8,100,000,000	10,990,000,000
Total For AIR01									'0,551,000,000,000.00	8,100,000,000	10,990,000,000
AIR02 On 30/04/2023 Spot Bond			9.25500	118.47918	9.25500	118.44974			0.00	0	500,000,000
Total AIR02 SPOT									0.00	0	500,000,000
Total For AIR02									0.00	0	500,000,000
AIR03 On 09/03/2016 Spot Bond			7.05500	104.06271	7.05500	104.04311			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			8.89500	105.31369	8.89500	105.28838			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	16.44386	100.00000	16.40726			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			9.61500	106.41203	9.61500	106.38443			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	166.44993	2.71500	166.44728			0.00	0	20,000,000
Total AIRL01 SPOT									0.00	0	20,000,000
Total For AIRL01									0.00	0	20,000,000
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.53445			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	100.48652			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	84.88372	100.00000	84.68677			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	100.02304			0.00	0	10,000,000
Total APF01 SPOT									0.00	0	10,000,000
Total For APF01									0.00	0	10,000,000
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.03114			0.00	20,000,000	30,000,000
Total APF02 SPOT									0.00	20,000,000	30,000,000
Total For APF02									0.00	20,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.25909				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	100.81155				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	100.21089				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	100.23535				0.00	20,000,000	60,000,000
Total ASN011 SPOT										0.00	20,000,000	60,000,000
Total For ASN011										0.00	20,000,000	60,000,000
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	100.11714				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	101.00019				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	93.57000				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	100.74607				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	87.20989				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	131.48008	2.55500	235.81176				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	110.83985				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	109.70767				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	98.79637				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	107.40509				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	88.79225				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	100.24710				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	101.07666				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	164.83231	2.57000	208.84001				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	100.40581				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	100.14181				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	33.00138	100.00000	32.92795				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	16.31782	100.00000	16.27829				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	16.41192	100.00000	16.37217				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	15.98843	100.00000	15.94970				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	38.88838	100.00000	38.79417				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	16.06449	100.00000	16.02557				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	100.38139				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	100.20790			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	100.01554			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			8.76000	103.07771	8.76000	103.05343			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.47728			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	102.15151			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	101.43984			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	100.64123			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	100.78471			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			9.09000	105.09786	9.09000	105.07220			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			6.96000	102.25658	6.96000	102.23736		20,736,624,000,000.00	2,979,400,000	1,489,700,000	
Total BAW2 SPOT								20,736,624,000,000.00	2,979,400,000	1,489,700,000	
Total For BAW2								20,736,624,000,000.00	2,979,400,000	1,489,700,000	
BAW20 On 15/01/2016 Spot Bond			100.00000	61.81660	100.00000	61.66352			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			9.34000	99.97070	9.34000	99.94590			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	102.42969			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			8.55500	103.03529	8.55500	103.01157			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			10.89752	101.20466	10.89752	100.99612			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			10.90946	100.16807	10.90946	100.18966			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			10.93532	100.15453	10.93532	100.18630			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	99.99961			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			10.97070	100.30648	10.97070	100.16891			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			11.65028	100.33317	11.65028	100.30083			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	99.99965			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	99.99965			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	99.99972			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			11.14752	99.92898	11.14752	99.91404			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			11.08171	100.73222	11.08171	100.23830				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			10.90946	100.16807	10.90946	100.18966				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			10.99539	100.64649	10.99539	100.38410				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			10.17101	97.50847	10.17101	100.17481				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	99.99964				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	100.00000				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	100.00000				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	100.00000				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			8.99153	103.08737	8.99153	101.81545				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			11.33000	99.55971	11.33000	99.52916				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	100.00000				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			11.25500	77.92407	11.25500	97.78245				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	100.00000				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	99.99977				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	93.37441	9.28000	100.00000				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	100.00000				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.06000	74.38698	11.06000	100.27119				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89847				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	100.00000				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	99.99933				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	100.00000				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	99.99933				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	100.00000				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	99.99970				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	99.99942				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	100.00000				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	99.99995				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	51.32570	100.00000	51.20000				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			13.89752	101.19595	13.89752	100.98500				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.12028	100.40357	15.12028	100.36185				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			13.98678	100.40976	13.98678	100.25383				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	100.00000				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	100.00000				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	29.71607	100.00000	29.65969				0.00	0	0
Total BAYC11 SPOT										0.00	0	0
Total For BAYC11										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	18.73589	100.00000	18.69000				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	17.05176	100.00000	17.01000				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	10.52578	100.00000	10.50000				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	10.55106	100.00000	10.52550				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	12.72617	100.00000	12.69500				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	11.02701	100.00000	11.00000				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	101.31995				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	101.35486				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	99.88024			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	99.87265			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	7.95186	100.00000	7.93259			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	7.95186	100.00000	7.93259			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	94.31525	100.00000	94.07216			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	87.95181	100.00000	87.74038			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	84.88372	100.00000	84.68677			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	103.63682	2.11000	180.05453			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			7.77500	102.83760	7.77500	165.58159			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			7.77500	96.83128	7.77500	165.87294			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			8.16000	103.35632	8.16000	103.33362			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			7.66000	98.67052	7.66000	98.65037			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	102.17408			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	101.43958			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	102.08633			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	101.56189			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	101.65594			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	101.91883			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	38.97843	100.00000	38.88191			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	101.25719			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	101.28167			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	101.28984			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	101.38774				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	101.51820				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	24.39570	100.00000	24.33529				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	24.39570	100.00000	24.33529				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	100.32443				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	100.33049				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.05500	101.72167	8.05500	101.69984				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	100.34867				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	100.38083				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	21.85431	100.00000	21.80137				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	21.85431	100.00000	21.80137				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	101.03606				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			10.76500	104.36646	10.76500	104.18117				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	101.40651				0.00	0	10,000,000
Total BGL03 SPOT										0.00	0	10,000,000
Total For BGL03										0.00	0	10,000,000
BGL04 On 05/02/2025 Spot Bond			10.65500	99.05524	10.65500	99.24544				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	101.13178				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	65.45833	100.00000	65.33415				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	100.61902				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	99.66256				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			8.37000	70.90549	8.37000	103.89604				0.00	0	4,400,000,000
Total BID06 SPOT										0.00	0	4,400,000,000
Total For BID06										0.00	0	4,400,000,000
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	98.18921				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	99.33897				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	100.66542				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	100.76775				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	100.65062				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	100.68256				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	100.74055				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	100.98114				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	101.38909				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	100.35934				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	83.71099	100.00000	83.52287				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	101.54078				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	101.58441				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	96.11979				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	95.50641				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	88.37772	100.00000	88.16425				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	99.86052				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	99.75618				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	99.72152				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	98.01771				0.00	1,500,000,000	1,500,000,000
Total BTC023 SPOT										0.00	1,500,000,000	1,500,000,000
Total For BTC023										0.00	1,500,000,000	1,500,000,000
BTC02: On 20/04/2015 Spot Bond				100.00000	0.00000	99.65209				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	99.61592				0.00	0	0
Total BTC025 SPOT										0.00	0	0
Total For BTC025										0.00	0	0
BTC02: On 24/04/2015 Spot Bond				100.00000	0.00000	99.58080				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	99.37146				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	99.16217				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	99.11032				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	98.74236				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	99.04203				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	98.98821				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	98.72433				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	79.00433	100.00000	78.83369				0.00	0	0
Total BTC035 SPOT										0.00	0	0
Total For BTC035										0.00	0	0
BUS01 On 30/09/2016 Spot Bond			100.00000	36.04981	100.00000	35.96152				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	16.05791	100.00000	8.67368		528,000,000,000,000.00		5,280,000,000	18,000,000,000	
Total BWZ18B SPOT								528,000,000,000,000.00		5,280,000,000	18,000,000,000	
Total For BWZ18B								528,000,000,000,000.00		5,280,000,000	18,000,000,000	
BWZ20 On 27/03/2020 Spot Bond			100.00000	9.69703	100.00000	1.45520		40,000,000,000,000.00		400,000,000	29,900,000,000	
Total BWZ20A SPOT								40,000,000,000,000.00		400,000,000	29,900,000,000	
Total For BWZ20A								40,000,000,000,000.00		400,000,000	29,900,000,000	
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.28901				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	100.87372				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			9.25500	112.81593	9.25500	112.78774				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	106.49564			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			8.80500	105.98142	8.80500	105.95620			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			12.26000	98.21054	12.26000	98.17879			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	98.63347			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			12.56000	98.84153	12.56000	98.80827			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	100.91816			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	103.35050	9.50500	103.32400		4,752,500,000,000.00	500,000,000	500,600,000	
Total CBL16 SPOT								4,752,500,000,000.00	500,000,000	500,600,000	
Total For CBL16								4,752,500,000,000.00	500,000,000	500,600,000	
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	97.66062			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			12.56000	96.15002	12.56000	96.11768			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	101.63667			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	92.34562			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	100.90323			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			10.64000	95.15610	10.64000	95.12886			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			9.62500	119.86174	9.62500	119.83078			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.90500	113.64519	9.90500	113.61501			0.00	0	1,000,000,000
Total CCT02 SPOT									0.00	0	1,000,000,000
Total For CCT02									0.00	0	1,000,000,000
CCT03 On 15/03/2025 Spot Bond			8.78500	116.05183	8.78500	116.02473			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	100.68893			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			11.45500	100.66933	11.45500	100.63887			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	100.10854			0.00	2,000,000,000	1,000,000,000
Total CGR13 SPOT									0.00	2,000,000,000	1,000,000,000
Total For CGR13									0.00	2,000,000,000	1,000,000,000
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.20830			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	107.87400	10.00000	107.84580			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	102.32522			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	100.20841			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	101.72580			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	103.00080			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	100.70794			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	99.99984			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	99.99950			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	99.99958			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	101.44623			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	101.43154			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	101.50918				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	100.25000				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	100.84224				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	102.48238	10.11000	102.45446				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	99.86142				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	121.13429	2.76000	121.13216				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	118.38035	3.14000	121.00267				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	100.70547	8.25000	100.68334				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	127.99201	2.87500	122.18177				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	126.28730	2.40000	120.55599				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	100.34796				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			8.30500	104.18415	8.30500	104.16086				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	101.51963				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	101.53670				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			8.35500	104.27706	8.35500	104.25362				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			8.35500	104.27706	8.35500	104.25362				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			8.40500	103.09845	8.40500	103.07513				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	100.25589				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	100.28118				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	107.87400	10.00000	107.84600				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	107.87400	10.00000	107.84600				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	100.90428				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	100.77886			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	100.91289	9.35000	100.88743			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	100.91289	9.35000	100.88743			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 26/03/2017 Spot Bond				100.00000	0.00000	100.84645			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	100.49841			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	100.93828			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	100.93828			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	100.93828			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	100.40752			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0
CLN26 On 26/03/2019 Spot Bond			8.99000	102.32369	8.99000	102.29924			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN26 On 30/04/2017 Spot Bond				100.00000	0.00000	102.00780			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	100.28979				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	100.56195				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	100.56067				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	100.60223				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	100.76286				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	100.85185				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	100.76338				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	100.99020				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	101.38116				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	100.25521				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	100.14720				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	100.22831				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.41589			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	101.07569			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	100.23989			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	100.03999			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	102.16384			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	107.87400	10.00000	107.84600			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	99.85940			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	100.03864			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	99.91250			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	100.27266			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	99.88223			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	100.02266			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	100.02414			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	141.73783			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	101.46592			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	142.83641			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	141.00939			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	140.06975			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
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	101.02713			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			10.43500	98.98933	10.43500	98.96153			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			10.95500	95.66915	10.95500	95.64143			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	100.02308			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.27239			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.00406			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	101.41219			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	101.37908			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	108.07793	8.80500	103.65963			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	100.23994			0.00	0	0
Total CLN322 SPOT									0.00	0	0
Total For CLN322									0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	101.39567			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
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	100.25503			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	100.27182			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	100.26184			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	100.36155			0.00	0	0
Total CLN330 SPOT									0.00	0	0
Total For CLN330									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN33 On 20/06/2017 Spot Bond				100.00000	0.00000	81.01788				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN33 On 20/06/2018 Spot Bond				100.00000	0.00000	100.28538				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33 On 30/06/2017 Spot Bond				100.00000	0.00000	100.02308				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33 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
CLN33 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
CLN33 On 28/07/2017 Spot Bond				100.00000	0.00000	101.39862				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	100.31418				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	100.02322				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	100.35936				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	100.29689				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	100.22936				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	100.26372				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	101.38521				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	101.06876				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	100.02257				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	101.31545				0.00	0	300,000,000
Total CLN350 SPOT										0.00	0	300,000,000
Total For CLN350										0.00	0	300,000,000
CLN353 On 28/05/2019 Spot Bond				100.00000	0.00000	100.62657				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN354 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
CLN358 On 30/04/2018 Spot Bond				100.00000	0.00000	101.33824				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN359 On 24/07/2017 Spot Bond				100.00000	0.00000	103.45335				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	100.21898				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.61500	107.47480	9.61500	105.84472				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	100.24272				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	103.80378				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN365 On 20/03/2024 Spot Bond			11.75500	109.07339	11.75500	107.05826				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	101.45129				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			11.78500	106.74406	11.78500	106.71030				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	107.41870	10.02000	107.38969				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	101.45129				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	101.48877				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	102.59417				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.23901				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	100.24401				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.24415				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.02406				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.14000	103.66207	9.14000	103.63690				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.02848				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.26459				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.57000	100.22172	10.57000	100.19368				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	100.34979	11.00000	100.32060				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 21/07/2015 Spot Bond				100.00000	0.00000	101.40200				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	100.26893				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	101.42784				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			11.54500	103.15990	11.54500	103.12845				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	100.29433				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	100.24391				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	101.60133				0.00	560,000,000	280,000,000
Total CLN387 SPOT										0.00	560,000,000	280,000,000
Total For CLN387										0.00	560,000,000	280,000,000
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.26029				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN38 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
CLN39 On 01/10/2016 Spot Bond				100.00000	0.00000	99.98024				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN39 On 20/12/2015 Spot Bond				100.00000	0.00000	100.22493				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN39 On 20/03/2017 Spot Bond				100.00000	0.00000	100.22831				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN39 On 20/12/2019 Spot Bond				100.00000	0.00000	89.82077				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39 On 20/09/2022 Spot Bond				100.00000	0.00000	100.24139				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39 On 02/03/2018 Spot Bond				100.00000	0.00000	100.51968				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN39 On 20/03/2020 Spot Bond				100.00000	0.00000	100.28548				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	40.70127	7.01000	41.30781				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	174.60547				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			8.16000	103.35632	8.16000	147.86039				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88 On 28/04/2028 Spot Bond			7.77500	37.57164	7.77500	165.58159			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			7.77500	38.01290	7.77500	165.87294			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	96.11344			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	96.08020			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	99.78214			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	99.78214			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	100.25880			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	100.24233			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	100.24562			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	101.80737			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	100.24429			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	101.41219			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	100.22277				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	100.23825				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	100.23677				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	100.23820				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	100.80615				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	101.80308				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.48500	105.11951	8.48500	103.52604				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			8.45500	104.36319	8.45500	104.33945		51,575,500,000,000.00		6,100,000,000	6,955,000,000	
Total COJ04 SPOT								51,575,500,000,000.00		6,100,000,000	6,955,000,000	
Total For COJ04								51,575,500,000,000.00		6,100,000,000	6,955,000,000	
COJ05 On 05/06/2023 Spot Bond			9.78000	117.32909	9.78000	117.29832				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			7.42000	105.57608	7.42000	105.55495				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			9.35000	106.69318	9.35000	106.66668				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			9.39500	107.89438	9.39500	107.86717				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT01 On 03/04/2023 Spot Bond			9.76500	96.37026	9.76500	96.34502				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			10.50500	97.80870	10.50500	97.78119				0.00	0	1,000,000,000
Total COT02 SPOT										0.00	0	1,000,000,000
Total For COT02										0.00	0	1,000,000,000
COT03 On 05/06/2028 Spot Bond			10.50500	95.64590	10.50500	95.61901				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	100.69485				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	101.34766				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	9.56491	100.00000	9.54173				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.70647				0.00	0	10,000,000
Total CPL021 SPOT										0.00	0	10,000,000
Total For CPL021										0.00	0	10,000,000
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.16800				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	103.01719				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	100.67003				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	100.70466				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	100.77808				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL02L On 12/03/2020 Spot Bond			100.00000	9.61663	100.00000	9.59334				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	11.62637	100.00000	11.59821				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.11500	101.91490	11.11500	102.04353				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38L On 10/06/2018 Spot Bond			100.00000	13.69868	100.00000	13.66550				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	5.79888	100.00000	5.78483				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	14.40444	100.00000	14.36953				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	101.22048				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			7.83000	97.89697	7.83000	97.87655				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	100.73971				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	100.66042				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	100.54298				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	62.77190	100.00000	62.61472				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.46372			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	99.80975			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	101.08749			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	101.13872			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	100.31361			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	102.35041			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.27327			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	100.38430			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	99.79889			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			8.34000	105.85149	8.34000	105.82773			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			7.15500	113.29030	7.15500	113.26842		28,620,000,000,000.00	4,000,000,000	2,000,000,000	
Total DV21 SPOT								28,620,000,000,000.00	4,000,000,000	2,000,000,000	
Total For DV21								28,620,000,000,000.00	4,000,000,000	2,000,000,000	
DV22 On 07/02/2020 Spot Bond			8.20500	106.26711	8.20500	106.24351		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23 On 27/02/2023 Spot Bond			8.96500	106.67037	8.96500	106.64453			0.00	0	1,054,456,200
Total DV23 SPOT									0.00	0	1,054,456,200
Total For DV23									0.00	0	1,054,456,200
DV24 On 18/02/2024 Spot Bond			9.02500	105.11017	9.02500	105.08455			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			9.16500	108.41363	9.16500	108.38680			0.00	0	300,000,000
Total DV29 SPOT									0.00	0	300,000,000
Total For DV29									0.00	0	300,000,000
DVC00! On 23/06/2015 Spot Bond				100.00000	0.00000	100.14479			0.00	0	0
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0
DVC00! On 29/06/2015 Spot Bond				100.00000	0.00000	100.01687			0.00	200,000,000	100,000,000
Total DVC006 SPOT									0.00	200,000,000	100,000,000
Total For DVC006									0.00	200,000,000	100,000,000
DVC00! On 15/09/2015 Spot Bond				100.00000	0.00000	100.27788			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC00! On 20/11/2015 Spot Bond				100.00000	0.00000	100.73656			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC00! On 11/06/2015 Spot Bond				100.00000	0.00000	100.34717			0.00	0	0
Total DVC009 SPOT									0.00	0	0
Total For DVC009									0.00	0	0
DVC01! On 15/09/2015 Spot Bond				100.00000	0.00000	100.35224			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	100.87308			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	100.06672			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	99.61986			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170 On 01/08/2020 Spot Bond			7.74000	126.96981	7.74000	126.94318			26,006,400,000.00	3,360,000	1,903,360,000
Total E170 SPOT									26,006,400,000.00	3,360,000	1,903,360,000
Total For E170									26,006,400,000.00	3,360,000	1,903,360,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	92.90299			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	101.14805	2.20500	101.14781			0.00	0	27,500,000,000
Total EL037 SPOT									0.00	0	27,500,000,000
Total For EL037									0.00	0	27,500,000,000
EL15 On 29/06/2015 Spot Bond			1.20000	101.20387	1.20000	134.77718			0.00	0	43,300,000,000
Total EL15 SPOT									0.00	0	43,300,000,000
Total For EL15									0.00	0	43,300,000,000
EL28 On 02/05/2028 Spot Bond			2.16500	122.91478	2.16500	122.91461			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	110.66225	2.14500	110.66216		1,072,500,000,000.00	500,000,000	500,000,000	
Total EL29 SPOT								1,072,500,000,000.00	500,000,000	500,000,000	
Total For EL29								1,072,500,000,000.00	500,000,000	500,000,000	
EL30 On 29/07/2030 Spot Bond			2.12500	110.79548	2.12500	110.79545		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	103.62519	2.13500	103.62516		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	101.45479	2.18500	101.45461		0.00	0	30,000,000,000	
Total EL36 SPOT								0.00	0	30,000,000,000	
Total For EL36								0.00	0	30,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM01 On 28/07/2020 Spot Bond			9.19000	107.48048	9.19000	107.45381				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.09000	107.95882	9.09000	107.93274				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			9.55500	107.05435	9.55500	107.02675				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			9.80000	98.71230	9.80000	100.54598				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			9.94000	110.31917	9.94000	108.12741				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	100.85885				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	96.92946				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	100.39004				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	101.13366				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	101.09039				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	101.03292				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	102.57490				0.00	0	0
Total EPFC13 SPOT										0.00	0	0
Total For EPFC13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC1 On 27/05/2015 Spot Bond				100.00000	0.00000	100.64603			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	100.70491			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	100.72675			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	85.61315	100.00000	85.41724			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			10.99000	103.62081	10.99000	103.59046			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	101.00777			0.00	0	0
Total EQS04 SPOT									0.00	0	0
Total For EQS04									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.47409			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	98.55300			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			9.64000	97.28426	9.64000	97.25910			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08A On 04/10/2018 Spot Bond				100.00000	0.00000	99.85403			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	97.70145			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
ERS3B3 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.92253			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	100.97938			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	107.87400	10.00000	107.84600			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.83092			0.00	0	0
Total ERS14 SPOT									0.00	0	0
Total For ERS14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.86477			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.82415			0.00	0	0
Total ERS16 SPOT									0.00	0	0
Total For ERS16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.85236			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.84299			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.83159			0.00	0	0
Total ERS19 SPOT									0.00	0	0
Total For ERS19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.00000	100.95155	7.00000	100.93274			0.00	0	44,800,420,000
Total ES15 SPOT									0.00	0	44,800,420,000
Total For ES15									0.00	0	44,800,420,000
ES18 On 20/04/2018 Spot Bond			7.67000	108.36206	7.67000	108.33966		529,230,000,000.00		69,000,000	16,186,850,300
Total ES18 SPOT								529,230,000,000.00		69,000,000	16,186,850,300
Total For ES18								529,230,000,000.00		69,000,000	16,186,850,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23 On 25/01/2023 Spot Bond			8.26500	111.64671	8.26500	111.62173			699,199,164,000.00	84,597,600	52,339,828,500
Total ES23 SPOT									699,199,164,000.00	84,597,600	52,339,828,500
Total For ES23									699,199,164,000.00	84,597,600	52,339,828,500
ES26 On 02/04/2026 Spot Bond			8.57000	94.91460	8.57000	94.89272			1,115,814,000,000.00	130,200,000	46,308,236,000
Total ES26 SPOT									1,115,814,000,000.00	130,200,000	46,308,236,000
Total For ES26									1,115,814,000,000.00	130,200,000	46,308,236,000
ES33 On 15/09/2033 Spot Bond			9.34500	84.25584	9.27500	84.77249			127,933,050,000,000.00	13,690,000,000	158,872,153,100
Total ES33 SPOT									127,933,050,000,000.00	13,690,000,000	158,872,153,100
Total For ES33									127,933,050,000,000.00	13,690,000,000	158,872,153,100
ES42 On 25/04/2042 Spot Bond			9.30500	95.76507	9.30500	95.74114			3,163,700,000,000.00	340,000,000	15,700,000,000
Total ES42 SPOT									3,163,700,000,000.00	340,000,000	15,700,000,000
Total For ES42									3,163,700,000,000.00	340,000,000	15,700,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.86301			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	100.89001			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.75065			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	101.49292			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	100.02167			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	100.77771			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	103.37131			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	100.70704			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	100.56867			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	100.37783			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	11.89127	100.00000	11.86149			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	11.57343	100.00000	11.54445			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	100.31624			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	99.10821			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.35253			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	100.37669			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.16000	100.29216	9.16000	100.26749			0.00	0	10,000,000
Total FRB05 SPOT									0.00	0	10,000,000
Total For FRB05									0.00	0	10,000,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.39730			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	100.39723			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	101.42739			0.00	0	10,000,000
Total FRB10 SPOT									0.00	0	10,000,000
Total For FRB10									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.21061			0.00	0	1,000,000,000
Total FRB11 SPOT									0.00	0	1,000,000,000
Total For FRB11									0.00	0	1,000,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.66798			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	100.67893			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			9.84000	104.33960	9.84000	103.96932			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	100.65870			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			9.94000	109.57532	9.94000	109.54612			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	99.89146			0.00	680,000,000	730,000,000
Total FRBC22 SPOT									0.00	680,000,000	730,000,000
Total For FRBC22									0.00	680,000,000	730,000,000
FRBI22 On 31/01/2022 Spot Bond			2.17500	131.37871	2.17500	132.25986	43,500,000,000.00			20,000,000	40,000,000
Total FRBI22 SPOT							43,500,000,000.00			20,000,000	40,000,000
Total For FRBI22							43,500,000,000.00			20,000,000	40,000,000
FRBI23 On 07/12/2023 Spot Bond			2.24000	127.33122	2.24000	275.28540	44,800,000,000.00			20,000,000	30,000,000
Total FRBI23 SPOT							44,800,000,000.00			20,000,000	30,000,000
Total For FRBI23							44,800,000,000.00			20,000,000	30,000,000
FRBI25 On 31/01/2025 Spot Bond			2.41000	104.37598	2.41000	110.94996			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	101.72401	2.44500	160.24690			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	120.23823	2.19500	220.11642			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBN0: On 15/09/2015 Spot Bond			7.24000	103.32724	7.24000	103.30740				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			7.68600	65.73454	7.68600	65.11706				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			9.42700	42.20555	9.42700	41.29799				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	40.87168	9.67000	39.95777				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC03U On 27/03/2015 Spot Bond			100.00000	98.64864	100.00000	98.91599				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	100.77764				0.00	300,000,000	150,000,000
Total FRC107 SPOT										0.00	300,000,000	150,000,000
Total For FRC107										0.00	300,000,000	150,000,000
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	100.28832				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	100.25005				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	100.27420				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	100.24051	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	100.24051	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	100.26893				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.25648				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.29073				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC123 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
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	100.26459				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.19325	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	100.28107				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

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 FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.34513			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.33512			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond			100.09221	21.44294	100.09221	21.39095				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	100.24051				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	109.63919				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	100.32042				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	101.70693				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	100.26822				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.27119				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	100.24793				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	100.25155				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	100.32796				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	100.24719				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC16: On 14/12/2018 Spot Bond			13.22500	61.78242	13.22500	61.76058				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	100.23325				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	100.23354				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	100.34421				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	100.24400				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	96.28553	3.64000	99.61133				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.25445				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	100.25445				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	100.81739				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	100.02308				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	98.23914				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	100.23994				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0

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 20/09/2018 Spot Bond				100.00000	0.00000	100.23441			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	101.38007			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	100.27384			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	101.03973			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	101.36582			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	101.59429			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.31361			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	100.24922			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	100.31874			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	100.23179			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	100.25155			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	100.25155			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0

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 14/03/2016 Spot Bond				100.00000	0.00000	100.30224				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	99.96110				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	99.95887				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	101.91111				0.00	0	1,800,000,000
Total FRC193 SPOT										0.00	0	1,800,000,000
Total For FRC193										0.00	0	1,800,000,000
FRC19(On 25/11/2020 Spot Bond			10.00000	107.87400	10.00000	107.84600				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	101.64663				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19(On 20/06/2024 Spot Bond				100.00000	0.00000	100.26545				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	101.63387				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	101.89377				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	101.57017				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	101.57443				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	101.58979				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20 On 17/04/2016 Spot Bond				100.00000	0.00000	101.44448				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	101.58979				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	101.43867				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	101.21279				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	101.32160	8.75000	101.29697				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	100.24690				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	9.73051	100.00000	9.70694				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	8.92025	100.00000	8.89864				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20 On 07/10/2020 Spot Bond				100.00000	0.00000	97.30518				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21 On 20/12/2019 Spot Bond			100.00000	10.42116	100.00000	10.39592				0.00	0	0
FRC21 On 20/12/2019 Spot Bond				100.00000	0.00000	98.03634				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21 On 29/10/2017 Spot Bond			100.00000	23.73084	100.00000	23.67208				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21 On 07/05/2020 Spot Bond				100.00000	0.00000	101.11114				0.00	0	0
Total FRC212 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	9.20926	100.00000	9.18695				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	17.77650	100.00000	17.73198				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
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	101.11111				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	17.74518	100.00000	17.70074				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.10839				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.05269				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	101.22829				0.00	40,000,000	110,000,000
Total FRC219 SPOT										0.00	40,000,000	110,000,000
Total For FRC219										0.00	40,000,000	110,000,000
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	101.15344				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	125.80887	2.98500	125.80589				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	101.01020				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	100.99689				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	100.99689				0.00	0	0
Total FRC224 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC224									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.87315			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	100.24070			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	100.42604			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	100.30325			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	21.07350	100.00000	21.02245			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	100.26906			0.00	0	0
Total FRC37 SPOT									0.00	0	0
Total For FRC37									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.26763			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	100.49046			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	101.41686			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	115.19561	3.51500	121.77732			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	100.27233			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	100.27497			0.00	0	0
Total FRC68 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.56500	106.36844	3.56500	121.40492				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	104.14171	3.54500	121.55372				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	100.39561	3.39500	125.85248				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	101.55621	3.46500	134.99042				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	101.58892				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	100.23818				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.27060				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	100.31404				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	100.30290				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	100.25822				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	100.25793				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	100.29211				0.00	0	0
Total FRD003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD003										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	10.54906	100.00000	10.52350				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	35.32681	100.00000	35.24123				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	98.90109	100.00000	98.54015				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	19.91982	100.00000	19.87156				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	8.84362	100.00000	8.82220				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	10.39506	100.00000	10.36960				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	99.89421				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	102.27825				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	100.56943				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	101.73469				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	99.19192				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	97.82825				0.00	0	0
Total FRJ20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	98.73081				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	100.97681				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.05800	84.20596	2.05800	104.50878				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.30500	105.41892	2.30500	137.92910				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	101.38857				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	101.95452	10.38000	101.92550				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	101.95452	10.38000	101.92550				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	101.50302				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.44500	102.42220	2.44500	111.19697				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.50500	209.00640	2.50500	210.74298				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.41500	111.78680	2.41500	111.78588				0.00	0	0
Total FRS110 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS110										0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	99.88778				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.53500	208.12707	2.53500	209.86204				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.60803				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.49500	110.12255	2.49500	110.12139				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.50500	110.03147	2.50500	110.03028				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	100.08906				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	46.55500				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	100.97450				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	108.02523	2.61000	108.02376				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	114.34492	2.65500	206.38323				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	112.68800	2.70500	204.95468				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	97.00637	2.42500	97.00555				0.00	0	0
Total FRS122 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS122										0.00	0	0
FRS12: On 07/12/2033 Spot Bond			2.73500	161.09453	2.73500	204.10338				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			2.88500	90.00735	2.88500	102.97392				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12: On 11/05/2015 Spot Bond				100.00000	0.00000	100.89096				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	126.25902	2.36000	272.96644				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	127.24145	2.25000	275.09124				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	120.97403	2.97000	261.53620				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.64500	101.10634	2.64500	128.47026				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	101.35364				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	132.26009	2.17500	128.21579				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	101.60534				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	101.80884				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	101.19827				0.00	0	0
Total FRS62 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.28500	111.61277	2.28500	111.61225			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	22.30828	104.97509	22.25185			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	26.07326	101.07593	26.00948			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	19.28012	100.44759	19.23324			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	24.59039	100.76967	24.53042			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.02500	119.98285	2.02500	119.98318			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	97.23001	2.35500	111.48984			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	98.77437			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	96.97297	2.38500	111.19500			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	100.76841			0.00	0	0
Total FRS88 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.45000	125.46200	2.45000	343.66443			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	101.06348			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	100.69970			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			7.50500	101.03336	7.50500	101.01313			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			7.93500	101.62345	7.93500	101.60196			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.13000	111.13206	8.13000	111.10774			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			8.65500	104.68003	8.65500	104.65553			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			8.90000	99.35863	8.90000	99.33486			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			9.56500	90.74495	9.56500	90.72192		191,300,000,000.00		20,000,000	30,000,000
Total FRX23 SPOT								191,300,000,000.00		20,000,000	30,000,000
Total For FRX23								191,300,000,000.00		20,000,000	30,000,000
FRX24 On 10/12/2024 Spot Bond			9.58500	110.52725	9.58500	110.49883		95,850,000,000.00		10,000,000	10,000,000
Total FRX24 SPOT								95,850,000,000.00		10,000,000	10,000,000
Total For FRX24								95,850,000,000.00		10,000,000	10,000,000
FRX26 On 01/10/2026 Spot Bond			9.92500	97.13386	9.92500	97.09767		397,000,000,000.00		40,000,000	620,000,000
Total FRX26 SPOT								397,000,000,000.00		40,000,000	620,000,000

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 FRX26									397,000,000,000.00	40,000,000	620,000,000
FRX30 On 31/01/2030 Spot Bond			10.21000	97.27679	10.21000	98.08532			0.00	0	3,000,000,000
Total FRX30 SPOT									0.00	0	3,000,000,000
Total For FRX30									0.00	0	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.32500	94.62639	10.32500	94.60008			826,000,000,000.00	80,000,000	180,000,000
Total FRX31 SPOT									826,000,000,000.00	80,000,000	180,000,000
Total For FRX31									826,000,000,000.00	80,000,000	180,000,000
FRX45 On 14/04/2045 Spot Bond			9.82500	86.17468	9.82500	86.15197			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	100.21313			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	100.21609			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	100.22344			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.23524			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	100.24409			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	100.28233			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	100.73368			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	100.76531			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	100.61576			0.00	0	0
Total FS2A4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.79385				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	100.82554				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	100.85194				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	100.96798				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	56.60112	100.00000	56.45939				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	9.49609	100.00000	9.47231				0.00	0	0
Total FS3A2U SPOT										0.00	0	0
Total For FS3A2U										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	1.59318	100.00000	1.58919				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	0.26729	100.00000	0.26662				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	8.84362	100.00000	8.82220				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	1.48371	100.00000	1.48012				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	0.24893	100.00000	0.24832				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
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.78422				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	99.81722				0.00	0	0
Total GFC03 SPOT										0.00	0	0
Total For GFC03										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.05500	100.52595	9.05500	105.23132				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GOVEX1										0.00	0	0
GPT32 On 11/05/2015 Spot Bond				100.00000	0.00000	100.95868				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	9.39698	100.00000	9.37422				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	16.30658	100.00000	16.26707		700,000,000,000,000.00		27,000,000,000	27,000,000,000	
Total GRB02U SPOT								10,000,000,000,000.00		27,000,000,000	27,000,000,000	
Total For GRB02U								10,000,000,000,000.00		27,000,000,000	27,000,000,000	
GRB03 On 03/03/2019 Spot Bond			100.00000	11.57241	100.00000	11.54438				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.28090				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	101.33117				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	101.39354				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	101.48011				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	101.48065				0.00	0	570,000,000
Total GRT02 SPOT										0.00	0	570,000,000

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 GRT02										0.00	0	570,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.56769				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	101.14183				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	100.42144				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	100.79708				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	100.14476				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
Total For GRX01U										0.00	0	562,300,000
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.09244				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	101.55775				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	101.48354				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	9.83063	100.00000	9.80601				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	101.59344				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	100.37795				0.00	0	0
Total HILB02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.18743				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	101.20136				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC19 On 07/05/2015 Spot Bond				100.00000	0.00000	100.95868				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	100.12404				0.00	0	0
Total HILC20 SPOT										0.00	0	0
Total For HILC20										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.52206				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			7.23949	101.81645	7.23949	100.73549				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.58985				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			8.24013	101.85286	8.24013	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	101.67699				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			8.69059	101.94203	8.69059	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.78347				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.55492				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	101.76229				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	101.82359				0.00	0	0
Total HPF03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.11261			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	107.87400	10.00000	107.84600			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			8.93500	102.77596	8.93500	102.75115			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	100.95745			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	100.89948			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			7.93500	109.36560	7.93500	109.34209			0.00	0	1,580,000,000
Total HWAY20 SPOT									0.00	0	1,580,000,000
Total For HWAY20									0.00	0	1,580,000,000
HWAY2 On 07/12/2023 Spot Bond			2.11000	128.50516	2.11000	277.82439			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	131.28621	2.11000	283.83694			0.00	0	7,000,000,000
Total HWAY24 SPOT									0.00	0	7,000,000,000
Total For HWAY24									0.00	0	7,000,000,000
HWAY3 On 31/07/2034 Spot Bond			9.24000	101.59942	9.24000	101.57407			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			9.25000	101.51004	9.25000	101.48469			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	32.92734	100.00000	32.84757			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	64.85782	100.00000	64.69721			0.00	0	0
Total HWF04U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	30.17863	100.00000	30.10390			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	23.18382	100.00000	23.12576			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	107.87400	10.00000	107.84600			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			1.75000	117.62540	1.74500	117.67884		65,075,500,000,000.00	37,186,000,000	79,979,060,800	
Total I2025 SPOT								65,075,500,000,000.00	37,186,000,000	79,979,060,800	
Total For I2025								65,075,500,000,000.00	37,186,000,000	79,979,060,800	
I2038 On 31/01/2038 Spot Bond			1.70000	126.98679	1.68500	127.33256		40,426,000,000,000.00	23,780,000,000	84,806,626,200	
Total I2038 SPOT								40,426,000,000,000.00	23,780,000,000	84,806,626,200	
Total For I2038								40,426,000,000,000.00	23,780,000,000	84,806,626,200	
I2046 On 31/03/2046 Spot Bond			1.80000	125.99471	1.80000	125.99586		3,769,200,000,000.00	2,094,000,000	103,475,940,300	
Total I2046 SPOT								3,769,200,000,000.00	2,094,000,000	103,475,940,300	
Total For I2046								3,769,200,000,000.00	2,094,000,000	103,475,940,300	
I2050 On 31/12/2050 Spot Bond			1.85000	134.69183	1.87000	134.03523		22,812,429,550,000.00	12,331,043,000	29,456,565,200	
Total I2050 SPOT								22,812,429,550,000.00	12,331,043,000	29,456,565,200	
Total For I2050								22,812,429,550,000.00	12,331,043,000	29,456,565,200	
IBL14 On 28/06/2015 Spot Bond			100.00000		0.00000	100.28189		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			7.90500	101.87884	7.90500	101.85739		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			7.80500	106.11994	7.80500	106.09787		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			7.72500	101.64816	7.72500	101.62688		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	101.15911		0.00	0	0	
Total IBL33 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.23500	99.64574	2.23500	128.47090				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	103.63717	2.24500	131.68747				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	99.96593				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	100.60814				0.00	0	240,000,000
Total IBL38 SPOT										0.00	0	240,000,000
Total For IBL38										0.00	0	240,000,000
IBL39 On 02/04/2018 Spot Bond			7.92500	102.18257	7.92500	102.16075				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	100.40690				0.00	4,200,000,000	2,100,000,000
Total IBL40 SPOT										0.00	4,200,000,000	2,100,000,000
Total For IBL40										0.00	4,200,000,000	2,100,000,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.12277				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	100.94304				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	107.87400	10.00000	107.84600				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			8.49000	100.66286	8.49000	100.63987				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			8.87500	95.27229	8.87500	95.24944				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	100.28258				0.00	0	0
Total IBL48 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.59500	96.70684	8.59500	96.68449				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.92500	102.16713	8.92500	102.14249				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	101.01489				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	101.14084				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	100.37804	7.90000	100.35657				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			8.27000	100.86796	8.27000	100.84538				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	101.25708				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	100.89149				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			7.57500	102.71048	7.57500	102.68937				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			8.23000	104.27766	8.23000	104.25443				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			9.24500	107.22624	9.24500	107.19948				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	99.99987				0.00	0	0
Total IBL61 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.24640				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	101.20316				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	101.22817				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	101.25303				0.00	0	300,000,000
Total IBL65 SPOT										0.00	0	300,000,000
Total For IBL65										0.00	0	300,000,000
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.39269				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	125.47583	2.97500	125.88335				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	0.00820	100.00000	0.00818				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	101.39016				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	101.37230				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			8.49000	103.02616	8.49000	103.00263				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	100.71261				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	100.73621				0.00	0	0
Total IDCG05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			9.50500	103.63390	9.50500	103.60733				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	102.24789	5.00000	102.23392				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	102.24789	5.00000	102.23392				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	100.82190	5.00000	100.80815				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	102.24999	5.00000	102.23612				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	100.19391	4.00000	100.18313				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	101.82259	4.00000	101.81151				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	39.35563	100.00000	39.25925				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	39.20062	100.00000	39.10462				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03U On 30/06/2016 Spot Bond			100.00000	39.20062	100.00000	39.10462				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	103.11085	9.20000	103.08550				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	100.99679				0.00	0	0
Total IHL03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.61882	100.00000	7.60036				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	101.37048				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	101.10670				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	14.98720	100.00000	14.94967				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	98.90109	100.00000	98.54015				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	15.80801	100.00000	15.76887				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	17.06925	100.00000	17.02650				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	1.37437	100.00000	1.37174				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	8.35108	100.00000	8.33063				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	9.45669	100.00000	9.43301				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	11.48147	100.00000	11.45303				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	26.93855	100.00000	26.87258				0.00	0	0
Total IN290U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN290U										0.00	0	0
IN291U On 09/07/2015 Spot Bond			100.00000	78.66379	100.00000	78.49462				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	73.14629	100.00000	73.00000				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	72.27723	100.00000	72.13439				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	88.37772	100.00000	88.16425				0.00	0	0
Total IN521U SPOT										0.00	0	0
Total For IN521U										0.00	0	0
INA515 On 07/04/2015 Spot Bond			6.30000	99.89655	6.30000	99.79330				0.00	0	0
Total INA515 SPOT										0.00	0	0
Total For INA515										0.00	0	0
INA516 On 14/04/2015 Spot Bond			6.30000	99.77612	6.30000	99.67313				0.00	0	0
Total INA516 SPOT										0.00	0	0
Total For INA516										0.00	0	0
INA517 On 21/04/2015 Spot Bond			6.40000	99.65054	6.40000	99.54618				0.00	0	0
Total INA517 SPOT										0.00	0	0
Total For INA517										0.00	0	0
INA519 On 05/05/2015 Spot Bond			6.50000	99.39816	6.50000	99.29271				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	99.27516	6.50000	99.16996				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	99.03005	6.50000	98.92537				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	98.89053	6.50000	98.78615				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	98.77693	6.55000	98.67198				0.00	0	0
Total INA524 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INA524										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	99.99979				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			10.89752	100.86333	10.89752	100.70631				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			10.89752	100.10597	10.89752	100.06441				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	100.19110				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.18784				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	99.96486	6.50000	99.94730				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	100.26169				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	93.39826				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	100.30182				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	101.51403				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	107.87400	10.00000	107.84600				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	100.18294				0.00	0	0
Total ING228 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	102.37343				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	101.42673				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	98.99974				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	101.37873				0.00	0	0
Total ING292 SPOT										0.00	0	0
Total For ING292										0.00	0	0
ING297 On 10/09/2015 Spot Bond				100.00000	0.00000	97.01903				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	68.35206	100.00000	68.22430				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	106.31603				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	101.33719				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP273U On 14/04/2015 Spot Bond			100.00000	96.56085	100.00000	96.30607				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	101.61224				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	107.87400	10.00000	107.84600				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	101.62950				0.00	0	0
Total IPF02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.65053			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			8.41500	104.81015	8.41500	104.78642			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	99.98072			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	99.98027			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	99.98000			0.00	0	10,000,000
Total IPF09 SPOT									0.00	0	10,000,000
Total For IPF09									0.00	0	10,000,000
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.54701			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	101.62494			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	101.33664			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			9.24000	103.99433	9.24000	103.96838			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	100.44548			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			8.49500	102.93356	8.49500	102.91029			0.00	0	1,360,000,000
Total IPL6 SPOT									0.00	0	1,360,000,000
Total For IPL6									0.00	0	1,360,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	99.86335			0.00	0	0
Total IPL7 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	99.79675			0.00	20,000,000	40,000,000
Total IPL8 SPOT									0.00	20,000,000	40,000,000
Total For IPL8									0.00	20,000,000	40,000,000
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.08245			0.00	0	25,000,000
Total IPL9 SPOT									0.00	0	25,000,000
Total For IPL9									0.00	0	25,000,000
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.19475			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			8.31000	103.34318	8.31000	103.32009			0.00	0	0
Total IV014 SPOT									0.00	0	0
Total For IV014									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.69919			0.00	20,000,000	30,000,000
Total IV015 SPOT									0.00	20,000,000	30,000,000
Total For IV015									0.00	20,000,000	30,000,000
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.61243			0.00	0	10,000,000
Total IV016 SPOT									0.00	0	10,000,000
Total For IV016									0.00	0	10,000,000
IV017 On 31/01/2022 Spot Bond			3.52500	95.78259	3.52500	125.90287		282,000,000,000.00		80,000,000	40,000,000
Total IV017 SPOT								282,000,000,000.00		80,000,000	40,000,000
Total For IV017								282,000,000,000.00		80,000,000	40,000,000
IV019 On 31/03/2028 Spot Bond			3.62500	140.92521	3.62500	146.41427			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	99.95561			0.00	20,000,000	30,000,000
Total IV022 SPOT									0.00	20,000,000	30,000,000
Total For IV022									0.00	20,000,000	30,000,000
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.85312			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	101.73266			0.00	0	1,000,000,000
Total IV024 SPOT									0.00	0	1,000,000,000
Total For IV024									0.00	0	1,000,000,000
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.45138			0.00	20,000,000	50,000,000
Total IV025 SPOT									0.00	20,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV025									0.00	20,000,000	50,000,000
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.08672			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	97.85535	3.74500	106.26661			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	97.77377	3.74500	105.25889			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	100.49945			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.07349			0.00	8,000,000,000	4,000,000,000
Total IV032 SPOT									0.00	8,000,000,000	4,000,000,000
Total For IV032									0.00	8,000,000,000	4,000,000,000
IV08 On 30/04/2018 Spot Bond			10.03000	115.35774	10.03000	115.32656			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	103.52298			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	139.41532	3.72500	139.40937			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	91.02244	100.00000	90.79602			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	89.46078	100.00000	89.24205			0.00	0	0
Total IV520U SPOT									0.00	0	0
Total For IV520U									0.00	0	0
IVA514 On 02/04/2015 Spot Bond			6.30000	99.98274	6.30000	99.87932			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	99.86211	6.30000	99.75894			0.00	0	0
Total IVA515 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA515										0.00	0	0
IVA516 On 16/04/2015 Spot Bond			6.30000	99.74176	6.30000	99.63884				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	99.61573	6.40000	99.51144				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	99.36299	6.50000	99.25761				0.00	0	0
Total IVA519 SPOT										0.00	0	0
Total For IVA519										0.00	0	0
IVA521 On 21/05/2015 Spot Bond			6.50000	99.11745	6.50000	99.01259				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	98.99513	6.50000	98.89053				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	98.76877				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	98.74192	6.55000	98.63705				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	101.60664				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	107.87400	10.00000	107.84600				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	101.47952				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	99.86997				0.00	0	0
Total IVC007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.76224				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	100.80667				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	100.60604				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.65056				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	101.66122				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	101.68253				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	101.58662				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	101.51237				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	101.28633				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	100.25516				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	100.88079				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	100.63662				0.00	0	0
Total IVC025 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.63036				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	99.85862				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	99.84304				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.30747				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	101.15344				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	100.23742				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.01934				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.01986				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.01985				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			8.83000	103.51486	8.83000	103.49015				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	13.78085	100.00000	13.75001				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	11.86507	100.00000	11.83569				0.00	0	0
Total IVC038 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	101.39613				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			8.91000	103.79734	8.91000	103.77234				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	101.31107				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.88110				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	100.29609				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	103.42915				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	101.25506				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	102.37485				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			7.11000	103.40135	7.11000	103.38150				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	101.18405				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	100.79721				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	100.61464				0.00	0	0
Total IVC050 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	101.23804				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	101.00223				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	101.07306				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	100.57326				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.10981				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.54253				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	101.31123				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.41034				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	56.45939	100.00000	56.31801				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	102.03145				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	100.39011				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	100.40416				0.00	0	0
Total KAP002 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP002										0.00	0	0
KAP00: On 06/06/2019 Spot Bond				100.00000	0.00000	100.55176				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03: On 30/10/2015 Spot Bond			100.00000	59.55983	100.00000	59.41234				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB00: On 31/08/2017 Spot Bond				100.00000	0.00000	100.67461				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00: On 01/11/2017 Spot Bond				100.00000	0.00000	101.47410				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			8.15500	140.50750	8.15500	140.47648				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.15110				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	100.21741				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	100.65083				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	100.19557				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	101.69730				0.00	0	900,000,000
Total LBK08 SPOT										0.00	0	900,000,000
Total For LBK08										0.00	0	900,000,000
LBK11 On 28/11/2019 Spot Bond			9.87500	102.33618	9.87500	102.30894				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	100.92095	9.71000	100.89452				0.00	0	0
Total LBK12U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK12U										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.20751				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			8.58500	99.05509	8.58500	99.03210				0.00	0	3,261,300,000
Total LGL02 SPOT										0.00	0	3,261,300,000
Total For LGL02										0.00	0	3,261,300,000
LGL03 On 03/04/2018 Spot Bond			8.65500	97.32243	8.65500	97.29978				0.00	0	700,000,000
Total LGL03 SPOT										0.00	0	700,000,000
Total For LGL03										0.00	0	700,000,000
LGL04 On 14/08/2020 Spot Bond			9.54500	99.57561	9.54500	99.54996				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	100.45121				0.00	0	10,000,000
Total LGL05 SPOT										0.00	0	10,000,000
Total For LGL05										0.00	0	10,000,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.54684				0.00	0	0
Total LHL01 SPOT										0.00	0	0
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			8.88000	104.38646	8.88000	104.36155				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	100.59485				0.00	0	50,000,000
Total LHL03 SPOT										0.00	0	50,000,000
Total For LHL03										0.00	0	50,000,000
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.01383				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	100.83608				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	100.87052				0.00	0	207,000,000
Total LRFB1 SPOT										0.00	0	207,000,000
Total For LRFB1										0.00	0	207,000,000
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.93316				0.00	0	0
Total LRFC1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LRFC1										0.00	0	0
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	101.43947				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	100.87399				0.00	0	0
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	100.28387				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	99.58203				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	99.28744				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	98.78132				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	100.50638				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	100.51014				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	100.00000				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	101.48961				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	100.11424				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	100.77344				0.00	0	0
Total MBF030 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF030										0.00	0	0
MBF03: On 28/03/2016 Spot Bond				100.00000	0.00000	100.09421				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03: On 10/12/2016 Spot Bond				100.00000	0.00000	100.60258				0.00	4,200,000,000	2,100,000,000
Total MBF035 SPOT										0.00	4,200,000,000	2,100,000,000
Total For MBF035										0.00	4,200,000,000	2,100,000,000
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	100.92103				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	101.37308				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	101.48070				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	100.98820				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	100.96704				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	100.98884				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	100.41690				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	52.45703	100.00000	52.32995				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	23.94299	100.00000	23.88369				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	17.88614	100.00000	17.84186				0.00	0	0
Total MBP30U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	17.98329	100.00000	17.93875		500,000,000,000,000.00	45,000,000,000	45,000,000,000	
Total MBP31U SPOT								10,000,000,000,000.00	45,000,000,000	45,000,000,000	
Total For MBP31U								10,000,000,000,000.00	45,000,000,000	45,000,000,000	
MBP32 On 10/11/2017 Spot Bond			100.00000	17.26509	100.00000	17.22185		700,000,000,000,000.00	27,000,000,000	27,000,000,000	
Total MBP32U SPOT								10,000,000,000,000.00	27,000,000,000	27,000,000,000	
Total For MBP32U								10,000,000,000,000.00	27,000,000,000	27,000,000,000	
MBP33 On 17/02/2017 Spot Bond			100.00000	23.35886	100.00000	23.30036		600,000,000,000,000.00	36,000,000,000	36,000,000,000	
Total MBP33U SPOT								10,000,000,000,000.00	36,000,000,000	36,000,000,000	
Total For MBP33U								10,000,000,000,000.00	36,000,000,000	36,000,000,000	
MBSA0 On 16/04/2019 Spot Bond			8.49000	105.97003	8.49000	105.94583		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			8.51000	105.42984	8.51000	105.40571		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	102.12493		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	99.85335		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	101.78956		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	101.86771		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			7.74000	101.09792	7.74000	101.07684		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			8.48000	104.91637	8.48000	104.89230		0.00	0	0	
Total MEFSB4 SPOT								0.00	0	0	
Total For MEFSB4								0.00	0	0	
MEFSB On 05/01/2022 Spot Bond			9.16500	106.54025	9.16500	106.51389		0.00	0	0	
Total MEFSB5 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.21458			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	100.22197			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.22500	103.87873	9.22500	104.02344			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			7.28000	100.88952	7.28000	100.87005			0.00	0	2,470,000,000
Total MGL01 SPOT									0.00	0	2,470,000,000
Total For MGL01									0.00	0	2,470,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.68603			0.00	0	0
Total MIIL01 SPOT									0.00	0	0
Total For MIIL01									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.66500	103.15612	8.66500	103.13208			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.29288			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			9.04000	107.43785	9.04000	105.02059			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	100.67243			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	22.12096	100.00000	22.06737			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	100.74801			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			8.36500	103.05782	8.36500	103.03463			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MQB02									0.00	0	140,000,000
MTN03 On 13/07/2015 Spot Bond			7.23000	102.58697	7.23000	102.56707			433,800,000,000.00	60,000,000	30,000,000
Total MTN03 SPOT									433,800,000,000.00	60,000,000	30,000,000
Total For MTN03									433,800,000,000.00	60,000,000	30,000,000
MTN04 On 13/07/2017 Spot Bond			8.35500	105.78063	8.35500	105.75671			1,487,190,000,000.00	178,000,000	1,129,000,000
Total MTN04 SPOT									1,487,190,000,000.00	178,000,000	1,129,000,000
Total For MTN04									1,487,190,000,000.00	178,000,000	1,129,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.17129	100.89771	7.15319			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	7.26379	100.61875	7.24550			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	96.46190			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	100.95117			0.00	0	0
Total N4B508 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4B508										0.00	0	0
N4C50 On 14/08/2020 Spot Bond				100.00000	0.00000	101.03285				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68 On 14/08/2020 Spot Bond			100.00000	1.03509	100.00000	1.03250				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68 On 14/08/2020 Spot Bond			100.00000	1.03509	100.00000	1.03250				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			8.61000	101.08886	8.61000	101.06532				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	100.31537	7.66500	100.29453				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			8.74500	103.80293	8.74500	103.77839				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			8.49000	104.42388	8.49000	104.40029				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			8.94500	105.10769	8.94500	105.08270				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13 On 21/02/2017 Spot Bond				100.00000	0.00000	101.70623				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			8.85000	104.51133	8.85000	104.49965				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14 On 27/08/2015 Spot Bond				100.00000	0.00000	100.73039				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15 On 11/02/2022 Spot Bond			9.09000	99.66308	9.09000	99.62053				0.00	0	0
Total NBK15A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.81937				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			9.75500	99.26238	9.75500	99.23627				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.40587				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	100.72521				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	100.07377				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	99.76711				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	100.11969				0.00	40,000,000	100,000,000
Total NBK20B SPOT										0.00	40,000,000	100,000,000
Total For NBK20B										0.00	40,000,000	100,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.96053				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	100.95533				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	100.98085				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	100.97574				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	101.05083				0.00	20,000,000	40,000,000
Total NBK25B SPOT										0.00	20,000,000	40,000,000

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 NBK25B									0.00	20,000,000	40,000,000
NBK2A On 15/09/2015 Spot Bond			7.10000	101.96275	7.10000	101.94355			25,418,000,000,000.00	3,580,000,000	2,530,000,000
Total NBK2A SPOT									25,418,000,000,000.00	3,580,000,000	2,530,000,000
Total For NBK2A									25,418,000,000,000.00	3,580,000,000	2,530,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	100.95136			0.00	0	0
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.51000	111.16105	8.51000	111.13587			0.00	0	3,560,700,000
Total NBK3A SPOT									0.00	0	3,560,700,000
Total For NBK3A									0.00	0	3,560,700,000
NBK4 On 28/10/2024 Spot Bond			10.33000	39.01162	10.33000	39.00111			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK6A On 19/04/2015 Spot Bond			7.03000	104.47779	7.03000	104.45774			29,526,000,000,000.00	4,200,000,000	3,030,000,000
Total NBK6A SPOT									29,526,000,000,000.00	4,200,000,000	3,030,000,000
Total For NBK6A									29,526,000,000,000.00	4,200,000,000	3,030,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.56873			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	101.61867			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			7.51500	101.92972	7.51500	101.90929			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	100.16169			0.00	17,000,000,000	8,500,000,000
Total NBK9B SPOT									0.00	17,000,000,000	8,500,000,000
Total For NBK9B									0.00	17,000,000,000	8,500,000,000
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	100.00000			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	99.85332			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	101.68652			0.00	0	0
Total NCLN56 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN56										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.63741				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	95.49115				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.60552				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	101.36646				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	101.31120				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	91.91734				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	99.86865				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	100.94850				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	100.23155				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	100.21974				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	100.49574				0.00	0	0
Total NCLN77 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.21248				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	100.20877				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	100.20862				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	101.20164				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	100.23994				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			9.50000	108.84953	9.50000	107.21138				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	100.23848				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			9.53500	107.59867	9.53500	106.17688				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	100.23994				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	100.21607				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	100.21614				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	100.24226				0.00	0	0
Total NCLN90 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.24517				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	100.58151				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.82000	101.59160	7.82000	101.57060				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	101.55826				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	99.39102				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			9.69000	108.12082	9.69000	109.74949				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	103.46284				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	101.84233				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	101.81730				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	99.88269				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	122.36746	9.44500	122.33628				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NEDH1B									0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.92373			0.00	0	20,000,000
Total NHM001 SPOT									0.00	0	20,000,000
Total For NHM001									0.00	0	20,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	107.87400	10.00000	107.84600			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.26000	169.26158	2.26000	169.26097			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	95.68112	2.60500	138.17826			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	184.90562	3.45000	184.89662			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	104.97823	2.99500	105.38573			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	146.72003	3.21500	137.33371			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			8.27500	106.25674	8.27500	106.23294			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			8.90500	107.36550	8.90500	107.33894			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	100.73353			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	100.73711			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	100.69448			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.71893				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	100.70428				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.10500	107.35601	9.10500	109.07109				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	100.71899				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	100.73357				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	100.72381				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			9.30500	107.34673	9.30500	107.31899				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	100.75318				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	100.74333				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	100.74822				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	100.92835				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	100.86903				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.76285				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			8.23500	116.56110	8.23500	116.53527				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			8.94000	123.07035	8.94000	123.04062				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	173.01516	2.15500	173.01504				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			9.70500	123.11463	9.70500	123.08258				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	101.72590				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	101.53907				0.00	4,000,000,000	2,000,000,000
Total NTC15 SPOT										0.00	4,000,000,000	2,000,000,000
Total For NTC15										0.00	4,000,000,000	2,000,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.19634				0.00	0	510,000,000
Total NTC16 SPOT										0.00	0	510,000,000
Total For NTC16										0.00	0	510,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.47576				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	100.67364				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	100.77705				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	100.86532				0.00	0	0
Total NYT102 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NYT102										0.00	0	0
NYT13I On 28/05/2020 Spot Bond			100.00000	17.23674	100.00000	17.19358				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	64.85575	100.00000	64.69515				0.00	0	0
Total OCT1A1 SPOT										0.00	0	0
Total For OCT1A1										0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.12000	104.80401	7.12000	104.78388				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	100.69661				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			9.42500	102.11057	9.42500	102.51803				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	100.27774				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			9.57000	101.54056	9.57000	101.04885				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.12500	101.69143	10.12500	101.28697				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			10.75500	101.84947	10.75500	101.55359				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	38.08751	100.00000	37.99213				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	98.23000				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	100.86388				0.00	0	0
Total PMM10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM10										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	107.87400	10.00000	107.84600				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	102.90093				0.00	0	0
Total PMM15 SPOT										0.00	0	0
Total For PMM15										0.00	0	0
PMM16 On 02/09/2015 Spot Bond				100.00000	0.00000	100.57404				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	100.50383				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	100.15204				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	100.14387				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	101.38100				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.14000	104.99593	9.14000	105.79580				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	101.24208				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	101.27638				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	101.29181				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	101.32610				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.47349			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	101.50775			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	101.35538			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			7.57500	45.05765	7.57500	45.04844			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			6.13000	103.83768	6.13000	103.82072		238,260,000,000,000.00	202,000,000,000	567,960,000,000	
Total R158 SPOT								18,260,000,000,000.00	202,000,000,000	567,960,000,000	
Total For R158								18,260,000,000,000.00	202,000,000,000	567,960,000,000	
R158P On 15/09/2015 Spot Bond			6.30500	97.19613	6.30500	97.17982		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			6.40500	110.31638	6.40500	110.29748		584,136,000,000,000.00	91,200,000,000	234,501,889,700	
Total R159 SPOT								14,136,000,000,000.00	91,200,000,000	234,501,889,700	
Total For R159								14,136,000,000,000.00	91,200,000,000	234,501,889,700	
R159P On 15/09/2016 Spot Bond			6.23500	91.46073	6.23500	91.44547		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			7.82000	123.21541	7.75500	123.75123		211,046,061,312,000.00	1,561,514,841,600	1,987,739,595,600	
Total R186 SPOT								11,046,061,312,000.00	561,514,841,600	987,739,595,600	
Total For R186								11,046,061,312,000.00	561,514,841,600	987,739,595,600	
R187P On 21/12/2026 Spot Bond			7.49500	42.20883	7.49500	42.20030		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			7.41500	39.60130	7.41500	39.59338		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			1.74000	285.20334	1.75000	285.00375		28,278,480,000,000.00	16,252,000,000	20,673,398,800	
Total R197 SPOT								18,278,480,000,000.00	16,252,000,000	20,673,398,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R197									8,278,480,000,000.00	16,252,000,000	20,673,398,800
R202 On 07/12/2033 Spot Bond			1.72000	235.48305	1.70500	235.99184			130,228,940,000,000.00	75,714,500,000	176,936,832,500
Total R202 SPOT									10,228,940,000,000.00	75,714,500,000	176,936,832,500
Total For R202									10,228,940,000,000.00	75,714,500,000	176,936,832,500
R2023 On 28/02/2023 Spot Bond			7.61000	101.48448	7.54500	101.84810			594,336,094,000,000.00	209,505,400,000	357,089,330,600
Total R2023 SPOT									14,336,094,000,000.00	209,505,400,000	357,089,330,600
Total For R2023									14,336,094,000,000.00	209,505,400,000	357,089,330,600
R203 On 15/09/2017 Spot Bond			6.86500	103.45475	6.80500	103.57205			928,883,600,000,000.00	426,640,000,000	759,416,026,300
Total R203 SPOT									18,883,600,000,000.00	426,640,000,000	759,416,026,300
Total For R203									18,883,600,000,000.00	426,640,000,000	759,416,026,300
R2030 On 31/01/2030 Spot Bond			8.16000	99.94614	8.16000	99.92406			650,503,616,000,000.00	202,267,600,000	518,213,549,500
Total R2030 SPOT									10,503,616,000,000.00	202,267,600,000	518,213,549,500
Total For R2030									10,503,616,000,000.00	202,267,600,000	518,213,549,500
R2032 On 31/03/2032 Spot Bond			8.29000	99.66089	8.29000	99.63877			289,815,084,000,000.00	34,959,600,000	356,046,559,600
Total R2032 SPOT									19,815,084,000,000.00	34,959,600,000	356,046,559,600
Total For R2032									19,815,084,000,000.00	34,959,600,000	356,046,559,600
R2037 On 31/01/2037 Spot Bond			8.40000	102.38253	8.40000	102.35926			450,075,200,000,000.00	172,628,000,000	586,147,756,800
Total R2037 SPOT									10,075,200,000,000.00	172,628,000,000	586,147,756,800
Total For R2037									10,075,200,000,000.00	172,628,000,000	586,147,756,800
R204 On 21/12/2018 Spot Bond			7.12000	105.03634	7.06000	105.21321			919,613,135,896,000.00	129,159,148,300	632,430,401,400
Total R204 SPOT									19,613,135,896,000.00	129,159,148,300	632,430,401,400
Total For R204									19,613,135,896,000.00	129,159,148,300	632,430,401,400
R2044 On 31/01/2044 Spot Bond			8.44500	104.70931	8.44500	104.68538			474,070,209,000,000.00	56,136,200,000	158,010,341,700
Total R2044 SPOT									14,070,209,000,000.00	56,136,200,000	158,010,341,700
Total For R2044									14,070,209,000,000.00	56,136,200,000	158,010,341,700
R2048 On 28/02/2048 Spot Bond			8.43000	104.29328	8.43000	104.26988			176,326,415,000,000.00	139,540,500,000	414,696,130,700
Total R2048 SPOT									16,326,415,000,000.00	139,540,500,000	414,696,130,700
Total For R2048									16,326,415,000,000.00	139,540,500,000	414,696,130,700
R207 On 15/01/2020 Spot Bond			7.29500	101.32709	7.22500	101.58626			197,511,513,500,000.00	301,235,300,000	521,048,324,000
Total R207 SPOT									17,511,513,500,000.00	301,235,300,000	521,048,324,000
Total For R207									17,511,513,500,000.00	301,235,300,000	521,048,324,000
R208 On 31/03/2021 Spot Bond			7.40500	96.89189	7.34000	97.17763			289,366,041,551,000.00	309,164,894,200	1,083,101,176,100
Total R208 SPOT									19,366,041,551,000.00	309,164,894,200	1,083,101,176,100
Total For R208									19,366,041,551,000.00	309,164,894,200	1,083,101,176,100
R209 On 31/03/2036 Spot Bond			8.40000	78.96941	8.34000	79.44602			897,752,360,000,000.00	225,922,900,000	539,774,323,600
Total R209 SPOT									17,752,360,000,000.00	225,922,900,000	539,774,323,600

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 R209									17,752,360,000,000.00	225,922,900,000	539,774,323,600
R210 On 31/03/2028 Spot Bond			1.72500	173.53128	1.72500	173.53324			7,305,375,000,000.00	4,235,000,000	41,479,171,900
Total R210 SPOT									7,305,375,000,000.00	4,235,000,000	41,479,171,900
Total For R210									7,305,375,000,000.00	4,235,000,000	41,479,171,900
R211 On 31/01/2017 Spot Bond			1.49500	130.17587	1.53500	130.08506			2,392,000,000,000.00	1,600,000,000	36,749,000,000
Total R211 SPOT									2,392,000,000,000.00	1,600,000,000	36,749,000,000
Total For R211									2,392,000,000,000.00	1,600,000,000	36,749,000,000
R212 On 31/01/2022 Spot Bond			1.66000	136.55741	1.67500	136.43166			10,612,380,000,000.00	6,393,000,000	161,504,925,100
Total R212 SPOT									10,612,380,000,000.00	6,393,000,000	161,504,925,100
Total For R212									10,612,380,000,000.00	6,393,000,000	161,504,925,100
R213 On 28/02/2031 Spot Bond			8.27500	89.43079	8.21500	89.89650			341,898,257,335,000.00	162,162,931,400	595,386,913,000
Total R213 SPOT									11,898,257,335,000.00	162,162,931,400	595,386,913,000
Total For R213									11,898,257,335,000.00	162,162,931,400	595,386,913,000
R214 On 28/02/2041 Spot Bond			8.37500	80.83880	8.37500	80.82078			722,410,875,000,000.00	205,661,000,000	679,450,576,300
Total R214 SPOT									12,410,875,000,000.00	205,661,000,000	679,450,576,300
Total For R214									12,410,875,000,000.00	205,661,000,000	679,450,576,300
R228C On 15/09/2015 Spot Bond			6.30500	97.19613	6.30500	97.17982			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			6.22500	94.32074	6.22500	94.30503			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			6.23500	91.46073	6.23500	91.44547			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			6.37500	98.60501	6.37500	98.58803			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			6.24500	95.65409	6.24500	95.63793			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			6.22500	92.77973	6.22500	92.76411			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			6.28500	89.88900	6.28500	89.87372			0.00	0	0
Total R330C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			6.78000	86.22677	6.78000	86.21098				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			6.83000	83.28980	6.83000	83.27444				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			7.06500	79.95209	7.06500	79.93684				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.04500	77.27970	7.04500	77.26501				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.02500	74.71108	7.02500	74.69691				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.01500	72.20884	7.01500	72.19516				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			7.18500	69.16636	7.18500	69.15295				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			7.16500	66.84154	7.16500	66.82861				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			7.26000	64.16263	7.26000	64.15006				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			7.23000	62.03573	7.23000	62.02362				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			7.20000	59.99672	7.20000	59.98506				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			7.17000	58.04155	7.17000	58.03032				0.00	0	0
Total R342C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.13000	56.21099	7.13000	56.20017				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.09000	54.45922	7.09000	54.44880				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			7.69500	49.83954	7.69500	49.82920				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			7.65500	48.17309	7.65500	48.16315				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			7.61500	46.58034	7.61500	46.57078				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			7.57500	45.05765	7.57500	45.04844				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			7.53500	43.60156	7.53500	43.59270				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			7.49500	42.20883	7.49500	42.20030				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			7.45500	40.87638	7.45500	40.86817				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			7.41500	39.60130	7.41500	39.59338				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	103.78547				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	101.07993				0.00	0	0
Total RCSB04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	104.30770				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	103.04040				0.00	0	1,260,000,000
Total RCSB06 SPOT										0.00	0	1,260,000,000
Total For RCSB06										0.00	0	1,260,000,000
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.50459				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	22.74560	100.00000	22.68864				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	15.84725	100.00000	15.80801				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	29.30906	100.00000	29.23806				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	62.61472	100.00000	62.45793				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	28.94231	100.00000	28.87220				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	21.25158	100.00000	21.19678				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	7.88899	100.00000	7.90415				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	12.85169	100.00000	12.81855				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	10.89571	100.00000	10.86762				0.00	0	0
Total RDF04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	8.98611	100.00000	8.96294				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	0	100,000,000
Total RDFB01 SPOT										0.00	0	100,000,000
Total For RDFB01										0.00	0	100,000,000
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.42684				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	100.44532				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	100.68234				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	100.71694				0.00	0	10,000,000
Total RDFB05 SPOT										0.00	0	10,000,000
Total For RDFB05										0.00	0	10,000,000
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	102.41920				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	100.66045				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	100.58405				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	100.13664				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	100.13598				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	16.70979	100.00000	16.66932				0.00	0	0
Total RES01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	11.72192	100.00000	11.69353				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	9.71176	100.00000	9.68823				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	8.97406	100.00000	8.95232				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	100.98658				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	101.59868				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	101.16212				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	100.46370				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	101.59464				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	100.60764				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	100.47915				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	99.96161				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	101.47943				0.00	0	0
Total RES32 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES32										0.00	0	0
RMB10f On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMB106 SPOT										0.00	0	0
Total For RMB106										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	84.99873				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	83.81630				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	90.32958				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	89.25246				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	100.11361				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	81.64879				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	93.97399				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	103.82660	12.35000	103.79223				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	15.35413	100.00000	15.31568				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	100.67931				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	5.94632	100.00000	5.93175				0.00	0	0
Total RPP011U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPP01U									0.00	0	0
RPP04I On 07/10/2016 Spot Bond			100.00000	25.82731	100.00000	25.76336			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07I On 31/01/2016 Spot Bond			100.00000	59.51173	100.00000	59.36270			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	14.70816	100.00000	14.69014			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	31.78987	100.00000	31.71026			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	106.01224			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	79.46432			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			8.64000	110.59658	8.64000	110.57088			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			8.79500	107.18427	8.79500	107.15893			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			9.44500	91.46448	9.44500	109.17282			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	97.77382			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			7.60500	108.69343	7.60500	108.67102		28,138,500,000,000.00		3,700,000,000	3,650,000,000
Total SBK12 SPOT								28,138,500,000,000.00		3,700,000,000	3,650,000,000
Total For SBK12								28,138,500,000,000.00		3,700,000,000	3,650,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.87400	10.00000	107.84600			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.72628			0.00	20,000,000	30,000,000
Total SBK13 SPOT									0.00	20,000,000	30,000,000
Total For SBK13									0.00	20,000,000	30,000,000
SBK14 On 01/12/2017 Spot Bond			8.94500	104.85168	8.94500	104.82647			0.00	0	2,800,000,000
Total SBK14 SPOT									0.00	0	2,800,000,000
Total For SBK14									0.00	0	2,800,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	102.33714			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	101.50972			0.00	0	10,000,000
Total SBK16 SPOT									0.00	0	10,000,000
Total For SBK16									0.00	0	10,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	102.80358			0.00	800,000,000	910,000,000
Total SBK17 SPOT									0.00	800,000,000	910,000,000
Total For SBK17									0.00	800,000,000	910,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.49030			0.00	40,000,000	177,200,000
Total SBK18 SPOT									0.00	40,000,000	177,200,000
Total For SBK18									0.00	40,000,000	177,200,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.46441			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	100.76564			0.00	20,000,000	30,000,000
Total SBK20 SPOT									0.00	20,000,000	30,000,000
Total For SBK20									0.00	20,000,000	30,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.60216			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			7.03000	103.75587	7.03000	103.73609		27,417,000,000,000.00	0.00	3,900,000,000	3,900,000,000
Total SBK7 SPOT								27,417,000,000,000.00		3,900,000,000	3,900,000,000
Total For SBK7								27,417,000,000,000.00		3,900,000,000	3,900,000,000
SBK9 On 10/04/2018 Spot Bond			8.56000	99.37826	8.56000	103.54572		0.00	0	2,370,000,000	0
Total SBK9 SPOT								0.00	0	2,370,000,000	0
Total For SBK9								0.00	0	2,370,000,000	0
SBN27 On 15/09/2015 Spot Bond			7.62000	103.15364	7.62000	103.13283		0.00	0	0	0
Total SBN27 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.96000	102.99881	7.96000	102.97714				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			7.38000	103.26321	7.38000	103.24302				0.00	0	0
Total SBN31 SPOT										0.00	0	0
Total For SBN31										0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.20500	100.47241	8.20500	100.45045				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			7.52500	103.19699	7.52500	103.17642				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			7.76500	103.08756	7.76500	103.06638				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	100.31019				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	99.85783				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			7.85500	102.54530	7.85500	102.52382				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	101.75823				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.16753				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	101.36961				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			9.10000	107.79038	9.10000	107.76403				0.00	0	0
Total SBS19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.65500	106.43916	9.65500	106.41145			193,100,000,000.00	20,000,000	50,000,000
Total SBS20 SPOT									193,100,000,000.00	20,000,000	50,000,000
Total For SBS20									193,100,000,000.00	20,000,000	50,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.98563			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.78329			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	100.92308			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	102.94205			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			8.64000	103.90438	8.64000	103.88009			172,800,000,000.00	20,000,000	370,000,000
Total SBS25 SPOT									172,800,000,000.00	20,000,000	370,000,000
Total For SBS25									172,800,000,000.00	20,000,000	370,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	21.22106	100.00000	21.17358			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.08500	107.38118	9.08500	107.35482			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	101.05530			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			8.59500	102.93315	8.59500	102.90936			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			9.66500	92.99058	9.66500	92.96633			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	99.84717			0.00	0	500,000,000
Total SBS30 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 SBS30									0.00	0	500,000,000
SBS31 On 27/06/2027 Spot Bond			9.40500	105.65356	9.40500	105.62690			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	100.23905			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.24550			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			9.55500	103.69514	9.55500	103.66884			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	101.22810			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	101.26131			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			8.62500	98.82344	8.62500	98.80039			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			9.67500	97.87513	9.67500	97.84959			0.00	0	1,500,000,000
Total SBS38 SPOT									0.00	0	1,500,000,000
Total For SBS38									0.00	0	1,500,000,000
SBS39 On 29/01/2030 Spot Bond			10.26500	97.45441	10.26500	97.42746			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.04000	101.05554	9.04000	101.03086			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			7.40500	107.39948	7.40500	107.37792			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	126.25902	2.36000	272.96644		47,200,000,000.00		20,000,000	40,000,000
Total SBSI11 SPOT								47,200,000,000.00		20,000,000	40,000,000

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 SBSI11										47,200,000,000.00	20,000,000	40,000,000
SBSI12 On 31/01/2017 Spot Bond			2.18000	100.98519	2.18000	128.59680				0.00	0	420,000,000
Total SBSI12 SPOT										0.00	0	420,000,000
Total For SBSI12										0.00	0	420,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	22.33507	100.00000	22.28096				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	101.54138				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	21.85431	100.00000	21.80137				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				165.06768	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	113.37366	2.80500	127.17557				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	99.96486	6.50000	99.94730				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	101.45791				0.00	0	0
Total SHS01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS01										0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.01985				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	101.60035				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.83500	102.04225	8.83500	102.01802				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	101.15360				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	99.99766				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	100.16604				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	23.24202	100.00000	23.18382				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	107.87400	10.00000	107.84600				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	100.40541				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13L On 21/05/2015 Spot Bond			100.00000	89.94539	100.00000	89.72917				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	100.36852				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	33.00730	100.00000	32.92734				0.00	0	0
Total SHS16U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS16U										0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	40.07170	100.00000	39.97462				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	29.71409	100.00000	29.64131				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.14500	102.77135	9.14500	102.74638				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	101.62053				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	102.09666				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	100.80551				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			7.65500	103.72745	7.65500	103.70592				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			8.66000	101.29915	8.66000	101.15559				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			8.20500	100.47241	8.20500	100.45045				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	100.74842				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	100.84897				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	101.18616				0.00	0	0
Total SPDA4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.71640				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	100.73573				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.64467				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			7.90500	104.46638	7.90500	104.44414				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	101.47163				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	101.73357				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	101.55724				0.00	3,000,000,000	1,500,000,000
Total SSA05 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SSA05										0.00	3,000,000,000	1,500,000,000
SSA06 On 16/04/2020 Spot Bond			8.89000	100.37689	8.89000	100.35290				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	100.64913				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	100.02916				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	101.41007				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			8.83000	90.49175	8.83000	90.47040				0.00	0	0
Total SSN004 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN004									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			8.83000	90.49175	8.83000	90.47040			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			8.58500	96.34938	8.58500	96.32702			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	100.28709			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00: On 15/09/2017 Spot Bond			7.68500	101.61661	7.68500	101.59578			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.49500	109.70416	2.49500	110.12139			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.31000	101.22427	8.31000	101.20163			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	100.68619			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.75500	108.01915	9.75500	107.99088			0.00	0	2,710,000,000
Total SSN017 SPOT									0.00	0	2,710,000,000
Total For SSN017									0.00	0	2,710,000,000
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	100.57880			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.05500	76.59084	10.05500	76.57042		201,100,000,000.00		20,000,000	40,000,000
Total SSN021 SPOT								201,100,000,000.00		20,000,000	40,000,000
Total For SSN021								201,100,000,000.00		20,000,000	40,000,000
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	101.49401			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	101.51127			0.00	0	0
Total SSN026 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.13239				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	101.68845				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.10056				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	100.74363				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	100.22044				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	100.30570				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	99.49237				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	99.49377				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	99.38676				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	99.22880				0.00	0	0
Total SY1224 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1224										0.00	0	0
SY122E On 18/05/2015 Spot Bond				100.00000	0.00000	99.19625				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	99.14337				0.00	0	0
Total SY1226 SPOT										0.00	0	0
Total For SY1226										0.00	0	0
SY122E On 22/05/2015 Spot Bond				100.00000	0.00000	99.09225				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	98.96553				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	98.77621				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	98.75449				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	98.63790				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	99.62024				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			6.59000	102.86973	6.59000	102.85175				0.00	0	19,270,000,000
Total SZ18 SPOT										0.00	0	19,270,000,000
Total For SZ18										0.00	0	19,270,000,000
SZ25 On 30/09/2025 Spot Bond			8.40500	104.12033	8.40500	104.09691				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	59.50273	100.00000	59.35373				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	101.36708				0.00	0	0
Total TFS110 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	101.09430				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	100.58188				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.20723				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.21760				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	100.73446				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	98.95859				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	101.15471				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	101.18897				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			7.65500	102.78983	7.65500	102.76851				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.44696				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	101.48554				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	101.56091	7.83000	101.53937				0.00	0	0
Total TH10A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A3										0.00	0	0
TH10A: On 18/07/2017 Spot Bond				100.00000	0.00000	101.42574				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A: On 18/07/2017 Spot Bond				100.00000	0.00000	101.47397				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A: On 18/07/2017 Spot Bond				100.00000	0.00000	101.54704				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A: On 18/10/2038 Spot Bond				100.00000	0.00000	101.42574				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A: On 18/10/2038 Spot Bond				100.00000	0.00000	101.47397				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A: On 18/07/2017 Spot Bond			7.16000	85.07099	7.16000	101.40902				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B: On 18/10/2038 Spot Bond				100.00000	0.00000	101.56848				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B: On 18/07/2017 Spot Bond				100.00000	0.00000	101.56076				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C: On 18/10/2038 Spot Bond				100.00000	0.00000	101.74577				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	101.72073				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D: On 18/10/2038 Spot Bond				100.00000	0.00000	102.47619				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	102.38984				0.00	0	0
Total TH10D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.42381				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	101.48554				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.73806	8.73000	101.71405				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	101.14698				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.47397				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.53000	98.22008	8.53000	100.67812				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.96347				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.49113				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.57233				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.55112				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.56088				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.74192				0.00	0	0
Total TH11C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.73421				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	101.68485				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	102.34186				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	102.34954				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	102.33310				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.72123				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.74538				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.82500	101.86194	8.82500	102.18093				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.73090				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	100.76469				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.73500	100.20579	8.73500	100.18213				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.00887				0.00	0	0
Total TH12A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	101.06251				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			8.84500	96.27286	8.84500	99.15422				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.80809				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	100.80809				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	101.12279				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	100.88510				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	100.88510				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	101.22977				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	101.19626				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	101.19626				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	101.66192				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	101.49307				0.00	0	0
Total TH9A10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.92642	101.06155	6.90910				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.69528				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	101.46400				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	101.91374				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	101.46400				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	101.48338				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	101.49307				0.00	0	0
Total THE9A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.45237				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	101.48338				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.58995				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	101.58995				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	101.58995				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	101.74490				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	101.78362				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	101.73521				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	102.50906				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	102.55738				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	102.53805				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			6.68000	105.40984	6.68000	105.39065				0.00	0	550,000,000
Total TL15 SPOT										0.00	0	550,000,000

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 TL15									0.00	0	550,000,000
TL20 On 22/02/2020 Spot Bond			9.17500	88.51145	9.17500	88.45888			475,265,000,000,000.00	51,800,000,000	51,800,000,000
Total TL20 SPOT									5,265,000,000,000.00	51,800,000,000	51,800,000,000
Total For TL20									5,265,000,000,000.00	51,800,000,000	51,800,000,000
TL20/R On 25/11/2020 Spot Bond			10.00000	107.87400	10.00000	107.84600			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.76500	106.96905	7.76500	106.94655			0.00	0	30,050,000,000
Total TN17 SPOT									0.00	0	30,050,000,000
Total For TN17									0.00	0	30,050,000,000
TN20 On 17/09/2020 Spot Bond			9.09000	106.38329	9.09000	106.35759			18,180,000,000,000.00	2,000,000,000	23,170,000,000
Total TN20 SPOT									18,180,000,000,000.00	2,000,000,000	23,170,000,000
Total For TN20									18,180,000,000,000.00	2,000,000,000	23,170,000,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.11635	100.00000	1.11359			180,000,000,000,000.00	51,800,000,000	51,800,000,000
Total TN20U SPOT									180,000,000,000,000.00	51,800,000,000	51,800,000,000
Total For TN20U									180,000,000,000,000.00	51,800,000,000	51,800,000,000
TN23 On 06/11/2023 Spot Bond			9.25000	113.39167	9.25000	113.36335			416,250,000,000.00	45,000,000	11,200,000,000
Total TN23 SPOT									416,250,000,000.00	45,000,000	11,200,000,000
Total For TN23									416,250,000,000.00	45,000,000	11,200,000,000
TN25 On 19/08/2025 Spot Bond			9.46500	101.28508	9.46500	101.25921			0.00	0	16,130,000,000
Total TN25 SPOT									0.00	0	16,130,000,000
Total For TN25									0.00	0	16,130,000,000
TN27 On 14/11/2027 Spot Bond			9.55500	98.62991	9.55500	98.60449			3,822,000,000,000.00	400,000,000	9,595,000,000
Total TN27 SPOT									3,822,000,000,000.00	400,000,000	9,595,000,000
Total For TN27									3,822,000,000,000.00	400,000,000	9,595,000,000
TN30 On 09/10/2030 Spot Bond			9.88000	104.64573	9.88000	104.61801			0.00	0	3,500,000,000
Total TN30 SPOT									0.00	0	3,500,000,000
Total For TN30									0.00	0	3,500,000,000
TN40 On 09/10/2040 Spot Bond			10.28500	103.94139	10.28500	103.91275			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	100.41997			0.00	0	10,000,000
Total TNF16 SPOT									0.00	0	10,000,000
Total For TNF16									0.00	0	10,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.76788			0.00	0	9,000,000
Total TNF18 SPOT									0.00	0	9,000,000

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 TNF18										0.00	0	9,000,000
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.89244				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	100.91467				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.91693				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	101.02649				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	101.25359				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	100.91583				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	99.88024				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	107.87400	10.00000	107.84600				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	99.86898				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	99.86616				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	99.82266				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	99.81044				0.00	0	0
Total TPDA05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.02767	10.00000	100.00000				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	100.02698	9.75000	100.00000				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.02672	100.00000	10.00000				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	100.29255				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	100.30982				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	100.31938				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	100.32130				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	100.37446				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	100.48989				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	13.24958	100.00000	13.21640				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	99.96355				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	99.71000				0.00	0	0
Total TSP166 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TSP166									0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	98.96025			0.00	0	0
Total TSP167 SPOT									0.00	0	0
Total For TSP167									0.00	0	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	98.70291			0.00	800,000,000	200,000,000
Total TSP168 SPOT									0.00	800,000,000	200,000,000
Total For TSP168									0.00	800,000,000	200,000,000
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	98.13810			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	97.91548			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	97.63751			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	97.34765			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	97.07687			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	100.54045			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	99.38960			0.00	0	0
Total TSP176 SPOT									0.00	0	0
Total For TSP176									0.00	0	0
TSP177 On 29/10/2015 Spot Bond				100.00000	0.00000	96.01898			0.00	0	0
Total TSP177 SPOT									0.00	0	0
Total For TSP177									0.00	0	0
TSP178 On 26/11/2015 Spot Bond				100.00000	0.00000	95.55431			0.00	0	0
Total TSP178 SPOT									0.00	0	0
Total For TSP178									0.00	0	0
TSP179 On 10/12/2015 Spot Bond				100.00000	0.00000	95.20734			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	95.20734			0.00	0	0
Total TSP180 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	94.55462				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	99.50357				0.00	0	0
Total TSP182 SPOT										0.00	0	0
Total For TSP182										0.00	0	0
TSP183 On 04/02/2016 Spot Bond				100.00000	0.00000	94.34293				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP184 On 18/02/2016 Spot Bond				100.00000	0.00000	93.96739				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP185 On 03/03/2016 Spot Bond				100.00000	0.00000	93.62899				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				100.00000	0.00000	93.23051				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	14.27579	100.00000	14.24004				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC06 On 09/04/2015 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total TWC067 SPOT										0.00	0	0
Total For TWC067										0.00	0	0
TWC07 On 13/04/2015 Spot Bond				100.00000	0.00000	101.38370				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	101.35863				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	101.26925				0.00	0	0
Total TWC081 SPOT										0.00	0	0
Total For TWC081										0.00	0	0
TWC08 On 20/04/2015 Spot Bond				100.00000	0.00000	101.23028				0.00	0	0
Total TWC082 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC082										0.00	0	0
TWC08 On 28/07/2015 Spot Bond				100.00000	0.00000	101.06192				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	100.88415				0.00	0	0
Total TWC084 SPOT										0.00	0	0
Total For TWC084										0.00	0	0
TWC08 On 27/05/2015 Spot Bond				100.00000	0.00000	100.85479				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	100.59219				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	100.14027				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	100.14264				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	100.14653				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	101.52521				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	100.65548				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	101.36904				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	100.60123				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			8.74000	109.76585	8.74000	109.74034				0.00	0	0
Total UG21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For UG21									0.00	0	0
UTR04: On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
UTR04: On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR043 SPOT									0.00	0	0
Total For UTR043									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.75578	100.00000	7.74009			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	7.57676	100.00000	7.56144			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	101.25317			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	70.05758	100.00000	69.92337			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	69.39453	100.00000	69.26744		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	55.44946	100.00000	55.31215		670,000,000,000,000.00	6,700,000,000	5,600,000,000	
Total VKC09 SPOT								10,000,000,000,000.00	6,700,000,000	5,600,000,000	
Total For VKC09								10,000,000,000,000.00	6,700,000,000	5,600,000,000	
VKE01 On 08/05/2015 Spot Bond			100.00000		0.00000	101.02284		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	101.05532		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	101.05675		0.00	0	0	
Total VKE03 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.01875				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	100.01935				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.28192	100.00000	7.26718				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	7.10290	100.00000	7.08852				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			6.79500	110.46724	6.79500	110.44686				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	234.70499	1.97500	234.70587				0.00	0	736,400,000
Total WS05 SPOT										0.00	0	736,400,000
Total For WS05										0.00	0	736,400,000
WSP1 On 28/05/2015 Spot Bond			6.45000	103.45791	6.45000	103.43982				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			7.30500	106.39293	7.30500	106.37185				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			7.61500	107.92219	7.61500	107.89992				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			7.85000	107.86549	7.85000	107.84256				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			7.94000	108.14864	7.94000	108.12539				0.00	0	2,700,000,000
Total WSP5 SPOT										0.00	0	2,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WSP5									0.00	0	2,700,000,000
Z014 On 30/06/2015 Spot Bond			6.08000	98.52297	6.08000	98.50680			0.00	0	0
Total Z014 SPOT									0.00	0	0
Total For Z014									0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.01000	96.79880	6.01000	96.78306			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.08000	98.50680	6.08000	98.49064			0.00	0	0
Total Z071 SPOT									0.00	0	0
Total For Z071									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.00500	73.38460	7.00500	73.37087			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	68.14007	100.00000	68.01079			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	36.06739	100.00000	35.99897			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									56,808,326,280,708,000.00	005,003,992,416,100	330,788,240,500
Total for SPOT :									56,808,326,280,708,000.00	003,992,416,100	330,788,240,500
Total Futures									56 808 326 369 927 400.00	003,992,416,891	330,788,642,191
Total Options									0.00	0	42,478
Grand Total:									56,808,326,369,927,400.00	003,992,416,891	330,788,684,669