



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/07/2015

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 06/08/2015 Bond Future			125.34437	125.34437	125.32192	125.32192			0.00	0	0
EL28 On 05/11/2015 Bond Future			125.76515	125.76515	125.74434	125.74434			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			331.92000	0.33192	354,370		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			321.92000	0.32192	344,370		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			311.92000	0.31192	334,370		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			1,265.66000	1.26566	1,244,850		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			1,245.66000	1.24566	1,224,850		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Put			1,255.66000	1.25566	1,234,850		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	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	06/08/2015	Bond Future			9.74635	84.11545	9.82830	83.52896			0.00	0	6,396
ES33	On	05/11/2015	Bond Future			9.83816	81.65019	9.92256	81.05573			0.00	0	0
ES33	On	04/02/2016	Bond Future			9.92407	83.03157	10.01105	82.42823			0.00	0	0
Total ES33 Future												0.00	0	6,396
ES33	On	06/08/2015	Bond Future	9.61	Put			1,576.77000	1.57677	990,280		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			1,723.57000	1.72357	1,137,080		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			1,650.12000	1.65012	1,063,630		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			6,877.65000	6.87765	6,283,190		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			6,798.42000	6.79842	6,203,960		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			6,956.98000	6.95698	6,362,520		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			0.00000	0.00000	457,960		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			145.38000	0.14538	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			0.00000	0.00000	527,070		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Put			76.27000	0.07627	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			0.00000	0.00000	596,090		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Put			7.25000	0.00725	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,396
I2025	On	06/08/2015	Bond Future			121.77084	121.77084	121.69777	121.69777			0.00	0	38
I2025	On	05/11/2015	Bond Future			123.68346	123.68346	123.61104	123.61104			0.00	0	0
Total I2025 Future												0.00	0	38
I2025	On	06/08/2015	Bond Future	120.99	Call			707.77000	0.70777	780,840		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			697.77000	0.69777	770,840		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			687.77000	0.68777	760,840		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			601.04000	0.60104	673,460		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			621.04000	0.62104	693,460		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			611.04000	0.61104	683,460		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	38
I2038	On	06/08/2015	Bond Future			124.79396	124.79396	124.77228	124.77228			0.00	0	4,218
I2038	On	05/11/2015	Bond Future			126.75405	126.75405	126.73388	126.73388			0.00	0	0
Total I2038 Future												0.00	0	4,218
I2038	On	06/08/2015	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			3,227.72000	3.22772	3,206,040		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Put			3,237.72000	3.23772	3,216,040		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			3,217.72000	3.21772	3,196,040		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			7,276.12000	7.27612	7,255,950		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			7,256.12000	7.25612	7,235,950		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			7,266.12000	7.26612	7,245,950		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	4,218
I2046	On	06/08/2015	Bond Future			122.93431	122.93431	122.91276	122.91276			0.00	0	5,722
I2046	On	05/11/2015	Bond Future			123.45921	123.45921	123.43891	123.43891			0.00	0	0
Total I2046 Future												0.00	0	5,722
I2046	On	06/08/2015	Bond Future	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			6,077.24000	6.07724	6,055,690		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			6,087.24000	6.08724	6,065,690		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			6,097.24000	6.09724	6,075,690		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			9,551.09000	9.55109	9,530,790		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			9,561.09000	9.56109	9,540,790		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			9,571.09000	9.57109	9,550,790		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,722
I2050	On	06/08/2015	Bond Future			131.93450	131.93450	131.75197	131.75197			0.00	0	3,821
I2050	On	05/11/2015	Bond Future			134.00643	134.00643	133.82329	133.82329			0.00	0	0
Total I2050 Future												0.00	0	3,821
I2050	On	06/08/2015	Bond Future	136.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/08/2015	Bond Future	136.99	Put			5,238.03000	5.23803	5,055,500		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			5,248.03000	5.24803	5,065,500		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			5,258.03000	5.25803	5,075,500		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Put			11,166.71000	11.16671	10,983,570		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			11,176.71000	11.17671	10,993,570		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			11,186.71000	11.18671	11,003,570		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	3,821
R186	On	06/08/2015	Bond Future			8.20273	118.23786	8.27436	117.65825		9.58	21,992,241.96	186	35,031
R186	On	05/11/2015	Bond Future			8.26589	120.09487	8.33999	119.50784		9.47	0.00	0	500
R186	On	04/02/2016	Bond Future			8.31733	116.82790	8.39403	116.23259		9.28	0.00	0	5,512
R186	On	05/05/2016	Bond Future			8.36015	118.89159	8.43943	118.28851		9.28	0.00	0	0
Total R186 Future												21,992,241.96	186	41,043
R186	On	06/08/2015	Bond Future	8.68	Put			257.70000	0.25770	170,240	9.69	0.00	0	20
R186	On	06/08/2015	Bond Future	8.90	Call			4,984.93000	4.98493	5,530,040	9.83	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			86.19000	0.08619	51,690	9.83	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.46	Call			2,135.59000	2.13559	2,533,740	9.56	0.00	0	0
R186	On	06/08/2015	Bond Future	8.46	Put			651.65000	0.65165	470,190	9.56	0.00	0	75
R186	On	06/08/2015	Bond Future	8.50	Put			557.27000	0.55727	395,960	9.58	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.55	Call			2,649.02000	2.64902	3,090,670	9.61	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			454.99000	0.45499	317,030	9.61	0.00	0	7,229
R186	On	06/08/2015	Bond Future	8.05	Call			540.30000	0.54030	703,630	9.35	0.00	0	75
R186	On	06/08/2015	Bond Future	8.05	Put			2,369.04000	2.36904	1,952,760	9.35	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Call			3,466.79000	3.46679	3,958,940	9.69	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Put			973.37000	0.97337	731,170	9.50	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Call			2,081.74000	2.08174	2,474,670	9.55	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			677.07000	0.67707	490,390	9.55	0.00	0	4,229
R186	On	06/08/2015	Bond Future	7.99	Call			413.67000	0.41367	547,090	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,738.11000	2.73811	2,291,920	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			2,357.55000	2.35755	2,775,850	9.58	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Put			3,696.88000	3.69688	3,193,550	9.25	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			433.10000	0.43310	571,290	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,674.73000	2.67473	2,233,310	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			453.19000	0.45319	596,250	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,612.08000	2.61208	2,175,530	9.34	0.00	0	0

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	8.35	Call			1,581.17000	1.58117	1,918,580	9.50	0.00	0	20
R186	On	06/08/2015	Bond Future	7.65	Call			60.49000	0.06049	87,680	9.15	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Put			5,248.21000	5.24821	4,695,790	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			115.05000	0.11505	162,270	9.20	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			4,450.95000	4.45095	3,918,560	9.20	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Call			204.69000	0.20469	280,970	9.25	0.00	0	20
R186	On	05/11/2015	Bond Future	7.73	Call			791.65000	0.79165	924,170	9.09	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			5,747.41000	5.74741	5,292,900	9.09	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			1,060.59000	1.06059	1,225,230	9.15	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			4,936.30000	4.93630	4,513,910	9.15	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			2,113.32000	2.11332	2,378,410	9.33	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			3,065.93000	3.06593	2,743,990	9.33	0.00	0	1,090
R186	On	05/11/2015	Bond Future	9.00	Call			5,865.94000	5.86594	6,329,380	9.69	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			812.12000	0.81212	688,530	9.69	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.35	Call			2,607.67000	2.60767	2,910,290	9.40	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			2,528.68000	2.52868	2,244,270	9.40	0.00	0	9,370
R186	On	05/11/2015	Bond Future	8.45	Call			3,027.68000	3.02768	3,358,660	9.45	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			2,163.62000	2.16362	1,907,570	9.45	0.00	0	6,248
R186	On	05/11/2015	Bond Future	8.85	Call			5,014.78000	5.01478	5,447,230	9.62	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			1,082.50000	1.08250	927,920	9.62	0.00	0	843
R186	On	05/11/2015	Bond Future	8.24	Call			2,185.76000	2.18576	2,456,660	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,978.85000	2.97885	2,662,720	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			2,222.38000	2.22238	2,496,180	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,935.82000	2.93582	2,622,590	9.35	0.00	0	8,690
R186	On	05/11/2015	Bond Future	8.26	Call			2,259.37000	2.25937	2,536,070	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,893.23000	2.89323	2,582,900	9.36	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,942.44000	7.94244	7,464,790	8.80	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			788.89000	0.78889	903,130	8.79	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,079.74000	8.07974	7,598,670	8.79	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			803.51000	0.80351	919,410	8.79	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			8,010.34000	8.01034	7,530,930	8.79	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			819.55000	0.81955	937,210	8.80	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,631.73000	3.63173	3,927,610	9.21	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,312.33000	4.31233	4,005,130	9.21	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,369.72000	1.36972	1,522,220	8.82	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,307.39000	8.30739	7,856,810	8.82	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,558.14000	3.55814	3,850,320	9.20	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,391.70000	4.39170	4,080,800	9.20	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,594.83000	3.59483	3,888,860	9.20	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,351.88000	4.35188	4,042,830	9.20	0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Option										0.00	0	53,849
Total For R186										21,992,241.96	186	94,892
R197	On 06/08/2015			290.02156	290.02156	289.97378	289.97378			0.00	0	929
R197	On 05/11/2015			294.57644	294.57644	294.53218	294.53218			0.00	0	0
Total R197 Future										0.00	0	929
R197	On 06/08/2015	288.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On 06/08/2015	288.01	Call			1,963.78000	1.96378	2,011,560		0.00	0	0
R197	On 06/08/2015	288.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On 06/08/2015	287.99	Call			1,983.78000	1.98378	2,031,560		0.00	0	0
R197	On 06/08/2015	287.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On 06/08/2015	288.00	Call			1,973.78000	1.97378	2,021,560		0.00	0	0
R197	On 05/11/2015	294.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On 05/11/2015	294.99	Put			457.82000	0.45782	413,560		0.00	0	0
R197	On 05/11/2015	295.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On 05/11/2015	295.00	Put			467.82000	0.46782	423,560		0.00	0	0
R197	On 05/11/2015	295.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On 05/11/2015	295.01	Put			477.82000	0.47782	433,560		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	929
R202	On 06/08/2015			235.53278	235.53278	235.49299	235.49299			0.00	0	52,787
R202	On 05/11/2015			239.23195	239.23195	239.19489	239.19489			0.00	0	0
Total R202 Future										0.00	0	52,787
R202	On 06/08/2015	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 06/08/2015	239.99	Put			4,497.01000	4.49701	4,457,220		0.00	0	0
R202	On 06/08/2015	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 06/08/2015	240.00	Put			4,507.01000	4.50701	4,467,220		0.00	0	0
R202	On 06/08/2015	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 06/08/2015	240.01	Put			4,517.01000	4.51701	4,477,220		0.00	0	0
R202	On 05/11/2015	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/11/2015	245.99	Put			6,795.11000	6.79511	6,758,050		0.00	0	0
R202	On 05/11/2015	246.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/11/2015	246.00	Put			6,805.11000	6.80511	6,768,050		0.00	0	0
R202	On 05/11/2015	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/11/2015	246.01	Put			6,815.11000	6.81511	6,778,050		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	52,787
R2023	On 06/08/2015			8.05605	101.76113	8.12293	101.39301		7.35	0.00	0	20,973
R2023	On 05/11/2015			8.13047	99.43671	8.20013	99.06428		7.58	0.00	0	0
R2023	On 04/02/2016			8.19386	101.11856	8.26658	100.74129		7.28	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2023 Future									0.00	0	20,973
R2023 On 06/08/2015 Bond Future	8.24	Call			1,193.78000	1.19378	1,422,580	7.35	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.24	Put			553.56000	0.55356	414,240	7.35	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.25	Call			1,228.04000	1.22804	1,460,470	7.35	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.25	Put			533.37000	0.53337	397,680	7.35	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.26	Call			1,262.90000	1.26290	1,498,930	7.36	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.26	Put			513.83000	0.51383	381,740	7.36	0.00	0	0
R2023 On 06/08/2015 Bond Future	9.07	Call			5,038.69000	5.03869	5,403,320	7.75	0.00	0	0
R2023 On 06/08/2015 Bond Future	9.07	Put			7.27000	0.00727	3,780	7.75	0.00	0	911
R2023 On 05/11/2015 Bond Future	8.00	Put			2,270.83000	2.27083	2,049,670	7.37	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.01	Call			1,218.23000	1.21823	1,371,370	7.37	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.01	Put			2,238.93000	2.23893	2,019,640	7.37	0.00	0	0
R2023 On 05/11/2015 Bond Future	7.99	Call			1,174.17000	1.17417	1,323,580	7.37	0.00	0	0
R2023 On 05/11/2015 Bond Future	7.99	Put			2,303.02000	2.30302	2,080,000	7.37	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.00	Call			1,196.07000	1.19607	1,347,340	7.37	0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Call			1,530.93000	1.53093	1,684,140	7.08	0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Put			2,975.59000	2.97559	2,751,530	7.08	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.00	Call			1,552.52000	1.55252	1,707,160	7.08	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.00	Put			2,944.48000	2.94448	2,721,850	7.08	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Call			1,574.30000	1.57430	1,730,360	7.08	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Put			2,913.60000	2.91360	2,692,390	7.08	0.00	0	0
Total R2023 Option									0.00	0	911
Total For R2023									0.00	0	21,884
R203 On 06/08/2015 Bond Future			7.13322	105.48745	7.19714	105.36354		2.40	0.00	0	17,933
R203 On 05/11/2015 Bond Future			7.23472	102.97923	7.30704	102.85487		2.11	0.00	0	0
R203 On 04/02/2016 Bond Future			7.30414	104.72127	7.38769	104.59632		1.58	0.00	0	0
Total R203 Future									0.00	0	17,933
R203 On 06/08/2015 Bond Future	6.74	Call			30.79000	0.03079	42,350	2.29	0.00	0	0
R203 On 06/08/2015 Bond Future	6.74	Put			921.25000	0.92125	808,900	2.29	0.00	0	0
R203 On 06/08/2015 Bond Future	6.75	Call			32.77000	0.03277	44,950	2.29	0.00	0	0
R203 On 06/08/2015 Bond Future	6.75	Put			903.64000	0.90364	791,910	2.29	0.00	0	0
R203 On 06/08/2015 Bond Future	6.76	Call			34.89000	0.03489	47,730	2.29	0.00	0	0
R203 On 06/08/2015 Bond Future	6.76	Put			886.18000	0.88618	775,110	2.29	0.00	0	0
R203 On 06/08/2015 Bond Future	7.84	Call			1,248.56000	1.24856	1,367,100	2.45	0.00	0	0
R203 On 06/08/2015 Bond Future	7.84	Put			13.08000	0.01308	7,710	2.45	0.00	0	5,000
R203 On 05/11/2015 Bond Future	6.01	Call			11.79000	0.01179	15,210	1.96	0.00	0	0
R203 On 05/11/2015 Bond Future	6.01	Put			2,272.82000	2.27282	2,151,880	1.96	0.00	0	0
R203 On 05/11/2015 Bond Future	5.99	Call			10.90000	0.01090	14,090	1.96	0.00	0	0
R203 On 05/11/2015 Bond Future	5.99	Put			2,307.31000	2.30731	2,186,140	1.96	0.00	0	0
R203 On 05/11/2015 Bond Future	6.00	Call			11.34000	0.01134	14,640	1.96	0.00	0	0

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	05/11/2015	Bond Future	6.00	Put			2,290.06000	2.29006	2,169,000	1.96	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			402.88000	0.40288	459,310	1.55	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			593.93000	0.59393	525,410	1.55	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			389.33000	0.38933	444,540	1.55	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			610.35000	0.61035	540,610	1.55	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			396.07000	0.39607	451,890	1.55	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			602.10000	0.60210	532,970	1.55	0.00	0	0
Total R203 Option												0.00	0	5,000
Total For R203												0.00	0	22,933
R2030	On	06/08/2015	Bond Future			8.63372	95.07649	8.70027	94.55457			0.00	0	9,953
R2030	On	05/11/2015	Bond Future			8.69699	96.57004	8.76545	96.04134			0.00	0	0
Total R2030 Future												0.00	0	9,953
R2030	On	06/08/2015	Bond Future	7.74	Put			7,941.18000	7.94118	7,419,260		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			7,853.76000	7.85376	7,331,840		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			7,766.44000	7.76644	7,244,520		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	05/11/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Put			2,152.87000	2.15287	1,624,170		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Put			2,073.51000	2.07351	1,544,810		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Put			1,994.24000	1.99424	1,465,540		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	9,953
R2032	On	06/08/2015	Bond Future			8.72798	98.84914	8.79950	98.24916			0.00	0	1,678
R2032	On	05/11/2015	Bond Future			8.79221	96.24735	8.86576	95.63936			0.00	0	0
R2032	On	04/02/2016	Bond Future			8.84728	97.87583	8.92292	97.25900			0.00	0	0
Total R2032 Future												0.00	0	1,678
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			2,549.77000	2.54977	1,949,790		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			2,463.04000	2.46304	1,863,060		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			2,636.61000	2.63661	2,036,630		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			7,531.70000	7.53170	6,923,710		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			7,439.84000	7.43984	6,831,850		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	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			7,623.68000	7.62368	7,015,690		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			1,751.39000	1.75139	1,134,560		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			1,918.33000	1.91833	1,301,500		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			1,834.81000	1.83481	1,217,980		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	1,678
R2037	On	06/08/2015	Bond Future			8.85231	96.91159	8.93390	96.15863			2,907,347.70	30	39,628
R2037	On	05/11/2015	Bond Future			8.91229	98.43401	8.99607	97.67055			0.00	0	0
R2037	On	04/02/2016	Bond Future			8.96518	95.84151	9.05125	95.06657			0.00	0	0
Total R2037 Future												2,907,347.70	30	39,628
R2037	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			1,804.72000	1.80472	1,051,760		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			1,710.35000	1.71035	957,390		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			1,616.12000	1.61612	863,160		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			9,837.46000	9.83746	9,074,000		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			9,732.08000	9.73208	8,968,620		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			9,626.87000	9.62687	8,863,410		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			2,662.74000	2.66274	1,887,800		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			2,849.85000	2.84985	2,074,910		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			2,756.23000	2.75623	1,981,290		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												2,907,347.70	30	39,628
R204	On	06/08/2015	Bond Future			7.48493	102.62643	7.54782	102.44109		3.67	0.00	0	15,357
R204	On	05/11/2015	Bond Future			7.57921	104.23822	7.64725	104.05148		3.49	0.00	0	0
R204	On	04/02/2016	Bond Future			7.64946	101.96438	7.72361	101.77593		3.04	0.00	0	0
Total R204 Future												0.00	0	15,357
R204	On	06/08/2015	Bond Future	7.74	Call			761.90000	0.76190	892,300	3.67	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			198.12000	0.19812	143,180	3.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/08/2015	Bond Future	7.75	Call			782.74000	0.78274	914,900	3.67	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			189.73000	0.18973	136,550	3.67	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			803.85000	0.80385	937,740	3.67	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			181.62000	0.18162	130,170	3.67	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,503.45000	2.50345	2,686,810	3.83	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			4.13000	0.00413	2,150	3.83	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			18.81000	0.01881	23,580	3.27	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,912.10000	3.91210	3,730,130	3.27	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			17.45000	0.01745	21,910	3.27	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,968.22000	3.96822	3,785,940	3.27	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			18.12000	0.01812	22,730	3.27	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,940.15000	3.94015	3,758,020	3.27	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			679.39000	0.67939	757,820	2.99	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,223.45000	1.22345	1,113,430	2.99	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			657.81000	0.65781	734,600	2.99	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,252.99000	1.25299	1,141,330	2.99	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			668.55000	0.66855	746,150	2.99	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,238.17000	1.23817	1,127,320	2.99	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	16,056
R2044	On	06/08/2015	Bond Future			8.89107	98.82626	8.98269	97.90142			0.00	0	13,321
R2044	On	05/11/2015	Bond Future			8.94771	100.37881	9.04173	99.44083			0.00	0	0
R2044	On	04/02/2016	Bond Future			8.99767	97.69391	9.09418	96.74160			0.00	0	0
Total R2044 Future												0.00	0	13,321
R2044	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			2,482.63000	2.48263	1,557,790		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			2,378.23000	2.37823	1,453,390		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			2,274.01000	2.27401	1,349,170		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			8,290.63000	8.29063	7,352,650		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			8,518.19000	8.51819	7,580,210		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			8,404.30000	8.40430	7,466,320		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			1,028.68000	1.02868	76,370		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	23,180		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			929.13000	0.92913	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	122,550		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.01	Put			829.76000	0.82976	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	13,321
R2048 On 06/08/2015 Bond Future			8.87997	102.53728	8.97151	101.58711			0.00	0	41,313
R2048 On 05/11/2015 Bond Future			8.93760	99.71894	9.03157	98.75523			0.00	0	0
R2048 On 04/02/2016 Bond Future			8.98909	101.40568	9.08558	100.42711			0.00	0	0
Total R2048 Future									0.00	0	41,313
R2048 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			2,434.76000	2.43476	1,484,590		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			2,327.40000	2.32740	1,377,230		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Put			2,220.24000	2.22024	1,270,070		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			11,695.36000	11.69536	10,731,650		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			11,571.65000	11.57165	10,607,940		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			11,448.19000	11.44819	10,484,480		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			0.00000	0.00000	9,310		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			969.26000	0.96926	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			0.00000	0.00000	111,520		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			867.05000	0.86705	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	213,540		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			765.03000	0.76503	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	41,313
R207 On 06/08/2015 Bond Future			7.68052	98.95357	7.74297	98.72553		4.85	0.00	0	35,529
R207 On 05/11/2015 Bond Future			7.76289	100.50767	7.82922	100.27750		4.65	139,002,107.61	1,383	1,383
R207 On 04/02/2016 Bond Future			7.82808	98.56550	7.89889	98.33284		4.28	0.00	0	0
R207 On 05/05/2016 Bond Future			7.88257	100.30651	7.95816	100.07207		4.28	0.00	0	0
Total R207 Future									139,002,107.61	1,383	36,912
R207 On 06/08/2015 Bond Future	7.75	Call			542.40000	0.54240	657,510	4.77	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			516.76000	0.51676	403,830	4.77	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			561.34000	0.56134	678,960	4.77	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			499.26000	0.49926	388,840	4.77	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			159.99000	0.15999	207,890	4.69	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			1,198.47000	1.19847	1,018,330	4.69	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			523.85000	0.52385	636,440	4.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/08/2015	Bond Future	7.74	Put			534.68000	0.53468	419,230	4.77	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			903.84000	0.90384	1,008,970	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,213.60000	1.21360	1,088,560	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			920.20000	0.92020	1,026,540	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,195.18000	1.19518	1,071,350	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			936.73000	0.93673	1,044,280	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,176.95000	1.17695	1,054,330	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			485.29000	0.48529	554,080	4.49	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,880.63000	1.88063	1,719,250	4.49	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			565.29000	0.56529	641,950	4.51	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,714.23000	1.71423	1,560,720	4.51	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			684.08000	0.68408	763,200	4.15	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,036.91000	2.03691	1,883,370	4.15	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			695.87000	0.69587	775,910	4.15	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,015.34000	2.01534	1,862,720	4.15	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			707.51000	0.70751	788,480	4.15	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,993.64000	1.99364	1,841,950	4.15	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			458.48000	0.45848	518,050	4.09	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,548.61000	2.54861	2,375,520	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,379.47000	1.37947	1,490,660	4.24	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,715.13000	1.71513	1,591,880	4.24	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,394.84000	1.39484	1,506,790	4.24	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,699.41000	1.69941	1,576,920	4.24	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			980.17000	0.98017	1,069,470	4.16	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,222.77000	2.22277	2,077,630	4.16	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,364.20000	1.36420	1,474,630	4.24	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,730.97000	1.73097	1,606,960	4.24	0.00	0	0
Total R207 Option												0.00	0	247
Total For R207												139,002,107.61	1,383	37,159
R208	On	06/08/2015	Bond Future			7.83359	97.59803	7.90075	97.30622		5.97	0.00	0	37,517
R208	On	05/11/2015	Bond Future			7.91071	95.73195	7.98131	95.43689		5.98	0.00	0	0
R208	On	04/02/2016	Bond Future			7.97153	97.35147	8.04591	97.05283		5.61	0.00	0	0
Total R208 Future												0.00	0	37,517
R208	On	06/08/2015	Bond Future	8.00	Put			459.54000	0.45954	344,330	5.97	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			915.32000	0.91532	1,094,890	5.97	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			442.95000	0.44295	330,710	5.97	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			4,015.42000	4.01542	4,304,760	6.30	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			5.04000	0.00504	2,570	6.30	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			862.68000	0.86268	1,036,310	5.97	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			476.57000	0.47657	358,390	5.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2015	Bond Future	8.00	Call			888.80000	0.88880	1,065,400	5.97	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			847.71000	0.84771	961,960	5.81	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,818.59000	1.81859	1,637,780	5.81	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			864.46000	0.86446	980,220	5.81	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,793.12000	1.79312	1,613,820	5.81	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,582.13000	2.58213	2,800,460	6.05	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			529.35000	0.52935	452,620	6.05	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			831.17000	0.83117	943,910	5.81	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,844.29000	1.84429	1,661,970	5.81	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,100.23000	1.10023	1,218,910	5.44	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,254.44000	2.25444	2,074,480	5.44	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			1,067.67000	1.06767	1,184,000	5.44	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,303.25000	2.30325	2,120,940	5.44	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			1,083.74000	1.08374	1,201,230	5.44	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,278.62000	2.27862	2,097,470	5.44	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	39,915
R209	On	06/08/2015	Bond Future			8.78540	78.31145	8.86685	77.68875		14.57	0.00	0	28,380
R209	On	05/11/2015	Bond Future			8.84239	76.39416	8.92592	75.76286		15.18	0.00	0	29
R209	On	04/02/2016	Bond Future			8.89118	77.68670	8.97685	77.04577		15.12	0.00	0	0
Total R209 Future												0.00	0	28,409
R209	On	06/08/2015	Bond Future	8.99	Call			1,781.65000	1.78165	2,172,420	14.56	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			854.81000	0.85481	622,880	14.56	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			1,827.79000	1.82779	2,224,120	14.57	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			826.46000	0.82646	600,090	14.57	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			1,874.69000	1.87469	2,276,500	14.58	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			798.98000	0.79898	578,090	14.58	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			7,276.31000	7.27631	7,892,540	15.36	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			12.91000	0.01291	6,440	15.36	0.00	0	2,914
R209	On	05/11/2015	Bond Future	8.01	Call			429.95000	0.42995	518,870	14.44	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			7,814.82000	7.81482	7,272,440	14.44	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			3,974.57000	3.97457	4,390,630	15.35	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,599.63000	1.59963	1,384,390	15.35	0.00	0	900
R209	On	05/11/2015	Bond Future	7.99	Call			408.60000	0.40860	493,940	14.43	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,966.67000	7.96667	7,420,710	14.43	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			418.84000	0.41884	505,920	14.43	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,890.24000	7.89024	7,346,020	14.43	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,736.71000	2.73671	3,023,180	14.94	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,452.13000	4.45213	4,097,670	14.94	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			2,769.29000	2.76929	3,057,960	14.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2016	Bond Future	8.76	Put			4,407.84000	4.40784	4,055,580	14.95	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			2,704.35000	2.70435	2,988,610	14.93	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,496.75000	4.49675	4,140,080	14.93	0.00	0	0
Total R209 Option												0.00	0	3,814
Total For R209												0.00	0	32,223
R210	On	06/08/2015	Bond Future			179.68130	179.68130	179.65152	179.65152			0.00	0	1,207
R210	On	05/11/2015	Bond Future			180.37195	180.37195	180.34431	180.34431			0.00	0	0
Total R210 Future												0.00	0	1,207
R210	On	06/08/2015	Bond Future	179.00	Call			651.52000	0.65152	681,300		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			641.52000	0.64152	671,300		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Call			661.52000	0.66152	691,300		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			1,645.69000	1.64569	1,618,050		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			1,655.69000	1.65569	1,628,050		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			1,665.69000	1.66569	1,638,050		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,207
R211	On	06/08/2015	Bond Future			134.15526	134.15526	134.11565	134.11565			0.00	0	1,120
R211	On	05/11/2015	Bond Future			136.26233	136.26233	136.22407	136.22407			0.00	0	0
Total R211 Future												0.00	0	1,120
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			874.35000	0.87435	834,740		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			884.35000	0.88435	844,740		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			894.35000	0.89435	854,740		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			1,234.07000	1.23407	1,272,330		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Call			1,224.07000	1.22407	1,262,330		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			1,214.07000	1.21407	1,252,330		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	06/08/2015	Bond Future			139.44806	139.44806	139.42481	139.42481			0.00	0	1,046
R212	On	05/11/2015	Bond Future			141.63823	141.63823	141.61671	141.61671			0.00	0	0
Total R212 Future												0.00	0	1,046
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			1,565.19000	1.56519	1,541,940		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put			1,575.19000	1.57519	1,551,940		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			1,585.19000	1.58519	1,561,940		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			4,383.29000	4.38329	4,361,770		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			4,393.29000	4.39329	4,371,770		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			4,373.29000	4.37329	4,351,770		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,046
R213	On	06/08/2015	Bond Future			8.66196	89.07685	8.73343	88.53610		12.49	0.00	0	17,330
R213	On	05/11/2015	Bond Future			8.72531	86.93285	8.79877	86.38490		12.98	0.00	0	0
R213	On	04/02/2016	Bond Future			8.78142	88.40325	8.85699	87.84729		12.86	0.00	0	0
Total R213 Future												0.00	0	17,330
R213	On	06/08/2015	Bond Future	8.49	Call			511.51000	0.51151	658,870	12.16	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			2,373.33000	2.37333	1,979,940	12.16	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			533.01000	0.53301	684,990	12.17	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,317.22000	2.31722	1,928,450	12.17	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			555.23000	0.55523	711,910	12.18	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,261.93000	2.26193	1,877,860	12.18	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			283.24000	0.28324	337,870	12.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			8,685.37000	8.68537	8,192,050	12.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			290.84000	0.29084	346,700	12.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			8,608.30000	8.60830	8,116,210	12.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			298.61000	0.29861	355,720	12.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			8,531.51000	8.53151	8,040,670	12.33	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			2,983.70000	2.98370	3,249,120	12.69	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,846.57000	3.84657	3,556,030	12.69	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			3,018.14000	3.01814	3,285,480	12.70	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,806.77000	3.80677	3,518,150	12.70	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,053.05000	3.05305	3,322,330	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,767.53000	3.76753	3,480,850	12.71	0.00	0	0
Total R213 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 R213									0.00	0	17,330
R214 On 06/08/2015 Bond Future			8.81442	79.54842	8.90591	78.80840		15.29	22,194,009.18	279	21,939
R214 On 05/11/2015 Bond Future			8.87038	77.50786	8.96420	76.75736		15.91	39,218,977.16	506	487
R214 On 04/02/2016 Bond Future			8.92011	78.81883	9.01636	78.05674		15.89	0.00	0	4,320
Total R214 Future									61,412,986.34	785	26,746
R214 On 06/08/2015 Bond Future	8.74	Call			779.76000	0.77976	1,048,510	15.09	0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Put			2,130.44000	2.13044	1,659,170	15.09	0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Call			808.51000	0.80851	1,084,110	15.10	0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Put			2,076.68000	2.07668	1,612,260	15.10	0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Call			838.05000	0.83805	1,120,540	15.11	0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Put			2,023.84000	2.02384	1,566,310	15.11	0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Call			393.18000	0.39318	488,510	15.13	0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Put			8,815.70000	8.81570	8,160,530	15.13	0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Call			403.33000	0.40333	500,670	15.13	0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Put			8,731.87000	8.73187	8,078,710	15.13	0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Call			414.42000	0.41442	513,900	15.14	0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Put			8,649.15000	8.64915	7,998,130	15.14	0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Call			895.45000	0.89545	1,043,760	15.11	0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Put			9,712.80000	9.71280	9,099,020	15.11	0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Call			910.68000	0.91068	1,060,970	15.11	0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Put			9,634.28000	9.63428	9,022,480	15.11	0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Call			927.42000	0.92742	1,079,810	15.12	0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Put			9,557.44000	9.55744	8,947,740	15.12	0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									61,412,986.34	785	26,746
Total for Bond									225,314,683.61	2,384	492,315
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

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 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
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

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/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
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

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 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 06/08/2015 GOVI			491.54900	491.54900	489.25000	489.25000			0.00	0	472
GOVI On 05/11/2015 GOVI			499.35100	499.35100	497.02200	497.02200			0.00	0	28
GOVI On 04/02/2016 GOVI			507.79300	507.79300	505.43200	505.43200			0.00	0	0
Total GOVI Future									0.00	0	500
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			107,400.00000	10.74000	84,410,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			107,500.00000	10.75000	84,510,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			107,600.00000	10.76000	84,610,000		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			329,680.00000	32.96800	306,390,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			329,780.00000	32.97800	306,490,000		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			329,880.00000	32.98800	306,590,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			65,580.00000	6.55800	41,970,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Put			65,680.00000	6.56800	42,070,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Put			65,780.00000	6.57800	42,170,000		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
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	500
Total for GOVI									0.00	0	500
AL37 On 06/08/2015 Index Future			459.36900	459.36900	458.28700	458.28700			105,654,870.00	23	26
AL37 On 05/11/2015 Index Future			466.66100	466.66100	465.56800	465.56800			0.00	0	0
Total AL37 Future									105,654,870.00	23	26
Total For AL37									105,654,870.00	23	26
AL7T On 06/08/2015 Index Future			542.35500	542.35500	539.88400	539.88400			0.00	0	1
AL7T On 05/11/2015 Index Future			550.96400	550.96400	548.46100	548.46100			0.00	0	0
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 06/08/2015 Index Future			495.04000	495.04000	492.46800	492.46800			0.00	0	507
ALBI On 05/11/2015 Index Future			502.89800	502.89800	500.29200	500.29200			0.00	0	103
ALBI On 04/02/2016 Index Future			511.40000	511.40000	508.75700	508.75700			0.00	0	0
Total ALBI Future									0.00	0	610
Total For ALBI									0.00	0	610
IGOV On 06/08/2015 Index Future			228.42200	228.42200	228.35300	228.35300			0.00	0	1,077
IGOV On 05/11/2015 Index Future			232.04800	232.04800	231.98100	231.98100			0.00	0	17
IGOV On 04/02/2016 Index Future			235.97100	235.97100	235.90600	235.90600			0.00	0	0
Total IGOV Future									0.00	0	1,094
Total For IGOV									0.00	0	1,094
ILBI On 06/08/2015 Index Future			619.76000	619.76000	619.58100	619.58100			0.00	0	159
ILBI On 05/11/2015 Index Future			629.84000	629.84000	629.66100	629.66100			0.00	0	0
Total ILBI Future									0.00	0	159
Total For ILBI									0.00	0	159
Total for Index									105,654,870.00	23	1,890
JIBAR f On 15/07/2015 Jibar Future			6.16000	93.84000	6.16000	93.84000			0.00	0	0
JIBAR f On 19/08/2015 Jibar Future			6.28000	93.72000	6.28000	93.72000			0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.31000	93.69000	6.30000	93.70000			0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.42000	93.58000	6.42000	93.58000			0.00	0	500
JIBAR f On 18/11/2015 Jibar Future			6.44000	93.56000	6.44000	93.56000			0.00	0	500
JIBAR f On 15/12/2015 Jibar Future			6.54000	93.46000	6.53000	93.47000			0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.68000	93.32000	6.68000	93.32000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.74000	93.26000	6.74000	93.26000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.96000	93.04000	6.97000	93.03000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.19000	92.81000	7.20000	92.80000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.35000	92.65000	7.37000	92.63000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.48000	92.52000	7.50000	92.50000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 21/06/2017 Jibar Future			7.63000	92.37000	7.63000	92.37000				0.00	0	0
Total Jibar Future										0.00	0	3,000
Total For JIBAR FUTURE										0.00	0	3,000
Total for Jibar										0.00	0	3,000
Total for Derivatives :										330,969,553.61	2,407	497,705
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.25633				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.40261				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			9.17500	103.13895	9.17500	103.11381				0.00	0	1,000,000,000
Total AA05 SPOT										0.00	0	1,000,000,000
Total For AA05										0.00	0	1,000,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.96128				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.34000	102.96276	9.34000	102.93708				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	109.71600	10.00000	109.68700				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	101.11644				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	99.91089				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			9.56500	97.62587	9.56500	97.60108				0.00	0	1,810,000,000
Total AB013 SPOT										0.00	0	1,810,000,000
Total For AB013										0.00	0	1,810,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.78532	100.00000	10.75919				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB015L On 13/11/2024 Spot Bond			10.84000	101.59064	10.84000	101.56150			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.08263	100.00000	10.06266			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	102.00146			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			8.75500	104.48037	8.75500	104.45603		1,751,000,000,000.00	200,000,000	600,000,000	
Total AB09 SPOT								1,751,000,000,000.00	200,000,000	600,000,000	
Total For AB09								1,751,000,000,000.00	200,000,000	600,000,000	
ABC12 On 25/11/2020 Spot Bond			10.00000	110.84400	10.00000	110.81500			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			2.31000	124.78061	2.31000	275.79920			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.87548			0.00	0	3,080,000,000
Total ABFN06 SPOT									0.00	0	3,080,000,000
Total For ABFN06									0.00	0	3,080,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.75878			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	100.56482			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	100.57874			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	99.99143			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	99.90775			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	99.59286				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	101.25814				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	101.29063				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.05000	176.64023	2.05000	176.58019				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	177.42119	2.17000	177.36030				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	189.73610	1.82000	189.67280				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.15125	81.91864	8.15125	81.90105				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.15125	81.91864	8.15125	81.90105				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	100.23000				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	100.45842				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	99.50000				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	98.59000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	98.07000				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	96.67000				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	97.00000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.13877				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	99.99993				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	95.64000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	94.93000				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	94.63000				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	94.37000				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	100.27383				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			6.81000	105.50981	6.81000	105.49036				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	99.93913				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	92.61000				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	92.39000				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			2.56500	96.14805	2.56500	112.71226				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			2.44000	102.48379	2.44000	165.05156				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.45000	115.08657	2.45000	215.39217				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	90.16000				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	91.09000				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			9.70500	92.47675	9.70500	92.45294				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	101.95000				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	103.34000				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	59.66000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.35637				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	98.84000				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	107.72500				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	106.59941	9.63000	106.57203				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	102.48000				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			9.65500	106.42147	9.65500	106.39406				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.04500	91.85166	9.04500	91.82947				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	97.76000				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	109.83000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.75000	105.74909	9.75000	105.72160			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	92.76000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.70500			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	101.63693			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.30500	106.88354	8.30500	106.85990		108,795,500,000.00	13,100,000	1,423,100,000	
Total ABS10 SPOT								108,795,500,000.00	13,100,000	1,423,100,000	
Total For ABS10								108,795,500,000.00	13,100,000	1,423,100,000	
ABS11 On 09/04/2021 Spot Bond			9.52000	102.05515	9.52000	102.02922		0.00	0	555,000,000	
Total ABS11 SPOT								0.00	0	555,000,000	
Total For ABS11								0.00	0	555,000,000	
ABS12 On 14/05/2020 Spot Bond			9.29000	101.39697	9.29000	101.37195		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS13 On 14/05/2022 Spot Bond			9.75000	101.21039	9.75000	101.18421		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS6 On 01/06/2020 Spot Bond			9.20000	97.08355	9.20000	97.05969		89,240,000,000.00	9,700,000	4,419,600,000	
Total ABS6 SPOT								89,240,000,000.00	9,700,000	4,419,600,000	
Total For ABS6								89,240,000,000.00	9,700,000	4,419,600,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7 On 11/09/2026 Spot Bond			9.85000	95.95132	9.85000	95.92626			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			7.54000	104.19567	7.54000	104.17471		215,468,544,200,000.00	28,576,730,000	24,472,730,000	
Total ABS9 SPOT								15,468,544,200,000.00	28,576,730,000	24,472,730,000	
Total For ABS9								15,468,544,200,000.00	28,576,730,000	24,472,730,000	
ABSI2 On 07/12/2023 Spot Bond			2.12000	220.63818	2.12000	279.45303		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			1.33000	131.10849	1.33000	133.98970		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			2.13000	133.78057	2.13000	136.42104		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	0.01021	100.00000	0.01019		0.00	0	0	
Total ACIF1U SPOT								0.00	0	0	
Total For ACIF1U								0.00	0	0	
ACL02€ On 15/09/2015 Spot Bond			10.97000	104.76630	10.97000	104.73541		0.00	0	0	
Total ACL028 SPOT								0.00	0	0	
Total For ACL028								0.00	0	0	
ACL02€ On 20/08/2015 Spot Bond				100.00000	0.00000	101.50261		0.00	0	0	
Total ACL029 SPOT								0.00	0	0	
Total For ACL029								0.00	0	0	
ACL02L On 20/03/2018 Spot Bond			100.00000	9.10481	100.00000	9.08275		0.00	0	0	
Total ACL02U SPOT								0.00	0	0	
Total For ACL02U								0.00	0	0	
ACL03€ On 20/08/2015 Spot Bond				100.00000	0.00000	101.53920		0.00	0	0	
Total ACL033 SPOT								0.00	0	0	
Total For ACL033								0.00	0	0	
ACL03€ On 20/08/2015 Spot Bond				100.00000	0.00000	102.05777		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	54.26888	100.00000	54.13741		0.00	0	0	
Total ACL03U SPOT								0.00	0	0	
Total For ACL03U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	101.46601			0.00	0	0
Total ACL042 SPOT									0.00	0	0
Total For ACL042									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	74.53979			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04U On 20/06/2016 Spot Bond			100.00000	54.26888	100.00000	54.13741			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	98.62867			0.00	0	0
Total ACL073 SPOT									0.00	0	0
Total For ACL073									0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL074 SPOT									0.00	0	0
Total For ACL074									0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.50212			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	100.54905			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	100.48117			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	100.49533			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	100.50155			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	103.91274			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	103.91274			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	103.93502				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	103.93502				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	103.89045				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	97.01446				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	110.84400	10.00000	110.81500				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	100.37425				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.48686				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.50076				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	100.50637				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.49507				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.46987				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			9.50000	102.35657	9.50000	102.41287				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL11ε On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12ϰ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12ϰ On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL12ε On 20/09/2016 Spot Bond				100.00000	0.00000	91.27431				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	193.25106				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12ε On 20/09/2021 Spot Bond				100.00000	0.00000	193.31488				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12ε On 20/09/2021 Spot Bond				100.00000	0.00000	100.48108				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13ε On 20/09/2021 Spot Bond				100.00000	0.00000	101.40736				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	100.91776				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13ε On 20/09/2021 Spot Bond				100.00000	0.00000	101.40706				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13ε On 30/07/2017 Spot Bond				100.00000	0.00000	100.28481				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	104.23286				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL142 On 25/11/2020 Spot Bond			10.00000	110.84400	10.00000	110.81500			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	100.70190			0.00	0	0
Total ACL143 SPOT									0.00	0	0
Total For ACL143									0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.41083			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	100.48280			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.31813			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	100.47282			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	100.45296			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	103.19489	10.23000	103.16691			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	100.44264			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	111.83435			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			9.64000	101.14334	9.64000	101.11733			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	100.47105			0.00	0	0
Total ACL168 SPOT									0.00	0	0
Total For ACL168									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL16ϵ On 20/06/2017 Spot Bond			1.75000	119.24127	1.75000	119.33557			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0
ACL17ϰ On 20/06/2017 Spot Bond				100.00000	0.00000	100.45323			0.00	0	0
Total ACL173 SPOT									0.00	0	0
Total For ACL173									0.00	0	0
ACL17Ϭ On 20/06/2019 Spot Bond				100.00000	0.00000	100.46717			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL17ϭ On 20/06/2019 Spot Bond				100.00000	0.00000	100.43927			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	100.51303			0.00	0	0
Total ACL181 SPOT									0.00	0	0
Total For ACL181									0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.76915			0.00	0	0
Total ACL182 SPOT									0.00	0	0
Total For ACL182									0.00	0	0
ACL18ϰ On 20/06/2019 Spot Bond				100.00000	0.00000	100.43425			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL18Ϭ On 20/09/2017 Spot Bond				100.00000	0.00000	101.28332			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL18ϭ On 20/09/2022 Spot Bond				100.00000	0.00000	100.46439			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL18ϥ On 20/09/2016 Spot Bond				100.00000	0.00000	100.46106			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	100.48495			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL18ϭ On 20/09/2020 Spot Bond				100.00000	0.00000	100.49230			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	100.53712				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	100.72167				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.49409				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	100.49409				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	100.51170				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.45602				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	100.52203				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	101.99397				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	100.51170				0.00	0	1,000,000,000
Total ACL199 SPOT										0.00	0	1,000,000,000
Total For ACL199										0.00	0	1,000,000,000
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	98.40585				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	100.50373				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	100.48945				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	140.06326				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	141.07484				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.42810				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	100.42418				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	101.06272				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	100.43480				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	99.55283				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.45323				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	100.42865				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	100.42810				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	100.47601				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	101.43525				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.59359				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.58367				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.80880				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	101.70645				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	101.65625				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.12935				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	37.62634	100.00000	37.53519				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	13.63605	100.00000	13.60302				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	1.48371	100.00000	1.48012				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.07324				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	99.86335				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	99.84926				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	99.83052			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	99.85641			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A On 18/04/2016 Spot Bond			8.09000	100.44327	8.09000	100.42151			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	99.81607			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	99.78646			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	34.88058	100.00000	34.75829			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1A On 15/04/2020 Spot Bond			100.00000	9.17438	100.00000	9.14222			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.16000	101.02515	9.16000	101.00057		73,280,000,000.00	8,000,000	3,148,000,000	
Total AIR01 SPOT								73,280,000,000.00	8,000,000	3,148,000,000	
Total For AIR01								73,280,000,000.00	8,000,000	3,148,000,000	
AIR02 On 30/04/2023 Spot Bond			9.75000	112.72992	9.75000	112.70061		0.00	0	50,000,000	
Total AIR02 SPOT								0.00	0	50,000,000	
Total For AIR02								0.00	0	50,000,000	
AIR03 On 09/03/2016 Spot Bond			7.56000	105.79686	7.56000	105.77554		0.00	0	0	
Total AIR03 SPOT								0.00	0	0	
Total For AIR03								0.00	0	0	
AIR04 On 29/05/2024 Spot Bond			9.44500	99.98190	9.44500	99.95683		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	13.80788	100.00000	13.77732		0.00	0	0	
Total AIR04U SPOT								0.00	0	0	
Total For AIR04U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			10.11000	100.38984	10.11000	100.36295			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			2.69000	169.18301	2.69000	169.12258			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.77638			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.36517			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.39260			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	100.46514			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	101.29468			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	100.45312			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	100.45296			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0

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 20/06/2017 Spot Bond				100.00000	0.00000	100.65317				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	101.19304				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	94.25000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	100.93844				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	113.90310				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			2.70000	130.59943	2.70000	234.15129				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	113.72081				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	100.00000				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	99.11087				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN03: On 14/08/2017 Spot Bond				100.00000	0.00000	106.88293				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	112.06281				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	101.39074				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			2.71500	163.92789	2.71500	207.62231				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 20/12/2016 Spot Bond				100.00000	0.00000	100.40348				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	100.38918				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	99.99989				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	99.94071				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	99.80656				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	101.73132				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	101.65604				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.48373				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 13/11/2015 Spot Bond				100.00000	0.00000	100.01887				0.00	0	0
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	100.82982				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	100.57471				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	100.60358				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 30/06/2016 Spot Bond				100.00000	0.00000	100.58148				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	87.98891				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN07 On 02/07/2016 Spot Bond				100.00000	0.00000	100.21061			0.00	0	0
Total ASN074 SPOT									0.00	0	0
Total For ASN074									0.00	0	0
ASN35I On 20/12/2016 Spot Bond			100.00000	37.29626	100.00000	37.21372			0.00	0	0
Total ASN35U SPOT									0.00	0	0
Total For ASN35U									0.00	0	0
ASN38I On 20/12/2017 Spot Bond			100.00000	21.51444	100.00000	21.46232			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	21.60622	100.00000	21.55388			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	21.19326	100.00000	21.14192			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	29.73272	100.00000	29.66068			0.00	0	0
Total ASN43U SPOT									0.00	0	0
Total For ASN43U									0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	40.03689	100.00000	39.93990			0.00	0	0
Total ASN49U SPOT									0.00	0	0
Total For ASN49U									0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	16.53893	100.00000	16.49886			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	39.32151	100.00000	39.22626			0.00	0	0
Total ASN55U SPOT									0.00	0	0
Total For ASN55U									0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	56.87142	100.00000	56.73365			0.00	0	0
Total ASN56U SPOT									0.00	0	0
Total For ASN56U									0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.01841	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.62150			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	100.39453			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	100.66615			0.00	0	0
Total BAW10 SPOT									0.00	0	0
Total For BAW10									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.21000	104.36816	9.21000	104.34248			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.48605			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	101.61324			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	100.66715			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.03371			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			9.72000	100.34026	9.72000	100.31424		4,860,000,000,000.00	500,000,000	2,500,000,000	
Total BAW19 SPOT								4,860,000,000,000.00	500,000,000	2,500,000,000	
Total For BAW19								4,860,000,000,000.00	500,000,000	2,500,000,000	
BAW2 On 02/10/2015 Spot Bond			6.80000	104.28079	6.80000	104.26165		0.00	0	165,000,000	
Total BAW2 SPOT								0.00	0	165,000,000	
Total For BAW2								0.00	0	165,000,000	
BAW20 On 15/01/2016 Spot Bond			100.00000	63.84326	100.00000	63.68690		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			9.87000	100.03279	9.87000	100.00661		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.48008		0.00	0	0	
Total BAW3 SPOT								0.00	0	0	
Total For BAW3								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8 On 02/10/2017 Spot Bond			8.90500	104.81346	8.90500	104.78851			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			10.84874	101.62273	10.84874	101.21169			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			10.78773	100.55195	10.78773	100.50349			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			10.87606	100.52608	10.87606	100.52185			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	100.38495			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			10.92856	100.51177	10.92856	100.50965			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			11.79956	100.40505	11.79956	100.37089			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	100.39369			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	100.39369			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	100.39376			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			11.09874	100.35050	11.09874	100.34450			0.00	0	0
Total BAYA12 SPOT									0.00	0	0
Total For BAYA12									0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.03430	101.15382	11.03430	100.59437			0.00	0	0
Total BAYA13 SPOT									0.00	0	0
Total For BAYA13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA14 On 30/09/2015 Spot Bond			10.78773	100.55195	10.78773	100.50349				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	100.75117	11.06000	100.67345				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			10.15344	97.87426	10.15344	100.52164				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.16805				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	100.36525				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	100.36525				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	99.99590				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			7.57174	105.07313	7.57174	103.48960				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			11.68000	99.51315	11.68000	99.36439				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	99.70845				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			11.60500	77.64335	11.60500	97.69540				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	99.99590				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	100.34158			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	98.07099	9.28000	100.32461			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	100.36014			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			11.51000	75.91794	11.51000	97.41062			0.00	0	0
Total BAYA32 SPOT									0.00	0	0
Total For BAYA32									0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.34991			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	100.35843			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	100.35843			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	99.90330			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	100.34582			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	100.36727			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	99.99590			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.36727			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.34650			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	100.35547			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	100.36737			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	100.28937			0.00	0	0
Total BAYA47 SPOT									0.00	0	0
Total For BAYA47									0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				100.00000	0.00000	100.29859			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			13.84874	101.71792	13.84874	101.30823			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			15.13459	100.82058	15.13459	100.82851			0.00	0	0
Total BAYB03 SPOT									0.00	0	0
Total For BAYB03									0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.03380	100.82752	14.03380	100.67614			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	100.46842			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	100.46842			0.00	0	0
Total BAYB06 SPOT									0.00	0	0
Total For BAYB06									0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	100.46842			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	100.48521			0.00	0	0
Total BAYB08 SPOT									0.00	0	0
Total For BAYB08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	100.40938				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	36.20464	100.00000	36.13595				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.33555	100.00000	19.28871				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	17.59752	100.00000	17.55490				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.86267	100.00000	10.83635				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.86267	100.00000	10.83635				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	13.13348	100.00000	13.10167				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	11.37994	100.00000	11.35237				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond			100.00000		0.00000	99.85424				0.00	200,000,000	1,200,000,000
Total BCJ04 SPOT										0.00	200,000,000	1,200,000,000
Total For BCJ04										0.00	200,000,000	1,200,000,000
BCJ06 On 07/07/2017 Spot Bond			100.00000		0.00000	100.11736				0.00	2,000,000,000	2,810,000,000
Total BCJ06 SPOT										0.00	2,000,000,000	2,810,000,000
Total For BCJ06										0.00	2,000,000,000	2,810,000,000
BCJ07 On 15/04/2016 Spot Bond			100.00000		0.00000	99.96106				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	9.42119	100.00000	9.39837				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP4U On 30/06/2019 Spot Bond			100.00000	9.42119	100.00000	9.39837		264,000,000,000,000.00	2,640,000,000	1,320,000,000	
Total BCP4U SPOT								4,000,000,000,000.00	2,640,000,000	1,320,000,000	
Total For BCP4U								4,000,000,000,000.00	2,640,000,000	1,320,000,000	
BCP94I On 23/07/2015 Spot Bond			100.00000	97.59358	100.00000	97.33333		0.00	0	0	
Total BCP94U SPOT								0.00	0	0	
Total For BCP94U								0.00	0	0	
BCP95I On 21/08/2015 Spot Bond			100.00000	90.57072	100.00000	90.34653		22,000,000,000,000.00	220,000,000	110,000,000	
Total BCP95U SPOT								22,000,000,000,000.00	220,000,000	110,000,000	
Total For BCP95U								22,000,000,000,000.00	220,000,000	110,000,000	
BCP96I On 04/09/2015 Spot Bond			100.00000	87.52998	100.00000	87.32057		0.00	0	0	
Total BCP96U SPOT								0.00	0	0	
Total For BCP96U								0.00	0	0	
BD0202 On 31/12/2018 Spot Bond			2.02000	103.10531	2.02000	183.13475		0.00	0	0	
Total BD0202 SPOT								0.00	0	0	
Total For BD0202								0.00	0	0	
BD0205 On 28/04/2028 Spot Bond			8.27000	93.92507	8.27000	159.22740		0.00	0	0	
Total BD0205 SPOT								0.00	0	0	
Total For BD0205								0.00	0	0	
BD0206 On 02/03/2028 Spot Bond			8.27000	95.21485	8.27000	159.60535		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			8.65500	97.82368	8.65500	97.80104		0.00	0	0	
Total BD0302 SPOT								0.00	0	0	
Total For BD0302								0.00	0	0	
BD311E On 07/12/2023 Spot Bond			100.00000		0.00000	100.00000		0.00	0	0	
Total BD311E SPOT								0.00	0	0	
Total For BD311E								0.00	0	0	
BEER02 On 28/03/2018 Spot Bond			8.31000	99.25319	8.31000	99.23123		0.00	0	79,200,000	
Total BEER02 SPOT								0.00	0	79,200,000	
Total For BEER02								0.00	0	79,200,000	
BG22A1 On 21/07/2016 Spot Bond			100.00000		0.00000	102.30467		0.00	0	0	
Total BG22A1 SPOT								0.00	0	0	
Total For BG22A1								0.00	0	0	
BG22A2 On 21/07/2016 Spot Bond			100.00000		0.00000	101.72819		0.00	0	0	
Total BG22A2 SPOT								0.00	0	0	
Total For BG22A2								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	102.25119			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	101.87571			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	101.98917			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	102.30651			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	40.26293	100.00000	40.16432			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	101.55505			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	101.58533			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	101.59542			0.00	0	0
Total BG32A4 SPOT									0.00	0	0
Total For BG32A4									0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.71652			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	101.87791			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	39.38409	100.00000	39.28763			0.00	0	0
Total BG32DU SPOT									0.00	0	0
Total For BG32DU									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32YI On 30/10/2016 Spot Bond			100.00000	39.38409	100.00000	39.28763				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	100.60503				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	100.61638				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			8.40500	103.47716	8.40500	103.45401				0.00	0	14,377,303,000
Total BG42A4 SPOT										0.00	0	14,377,303,000
Total For BG42A4										0.00	0	14,377,303,000
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.65041				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	100.71071				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	22.49975	100.00000	22.44524				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	22.49975	100.00000	22.44524				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.47162				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2024 Spot Bond			11.25000	99.25470	11.25000	100.19091				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	101.80434				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL04 On 05/02/2025 Spot Bond			11.14000	94.91504	11.14000	100.55653			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	103.31151			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	75.13676	100.00000	74.99281			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	100.89823			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	99.92860			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			8.82000	71.81991	8.82000	100.42324			0.00	0	2,347,900,000
Total BID06 SPOT									0.00	0	2,347,900,000
Total For BID06									0.00	0	2,347,900,000
BIDC45 On 15/07/2015 Spot Bond				100.00000	0.00000	99.96512			0.00	0	0
Total BIDC45 SPOT									0.00	0	0
Total For BIDC45									0.00	0	0
BIDC46 On 13/10/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BIDC46 SPOT									0.00	0	0
Total For BIDC46									0.00	0	0
BIDC47 On 07/08/2015 Spot Bond				100.00000	0.00000	98.84754			0.00	0	0
Total BIDC47 SPOT									0.00	0	0
Total For BIDC47									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.97831			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	101.12932			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	100.96168			0.00	0	0
Total BLG1B SPOT									0.00	0	0
Total For BLG1B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.00890				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.09467				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	101.45090				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	102.04661				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	101.83526				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	101.88722				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BSR14 SPOT										0.00	0	0
Total For BSR14										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				100.00000	0.00000	100.59246				0.00	0	0
Total BSR15 SPOT										0.00	0	0
Total For BSR15										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	100.64033				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	100.69723				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	98.10768				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	97.47000				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
BTC02: On 16/07/2015 Spot Bond				100.00000	0.00000	99.94442				0.00	0	0
Total BTC023 SPOT										0.00	0	0
Total For BTC023										0.00	0	0
BTC03: On 15/07/2015 Spot Bond				100.00000	0.00000	99.96498				0.00	0	0
Total BTC038 SPOT										0.00	0	0
Total For BTC038										0.00	0	0
BTC03: On 21/07/2015 Spot Bond				100.00000	0.00000	99.85987				0.00	0	0
Total BTC039 SPOT										0.00	0	0
Total For BTC039										0.00	0	0
BTC04: On 27/07/2015 Spot Bond				100.00000	0.00000	99.75519				0.00	0	0
Total BTC040 SPOT										0.00	0	0
Total For BTC040										0.00	0	0
BTC04: On 28/07/2015 Spot Bond				100.00000	0.00000	99.73945				0.00	0	0
Total BTC041 SPOT										0.00	0	0
Total For BTC041										0.00	0	0
BTC04: On 04/08/2015 Spot Bond				100.00000	0.00000	98.80507				0.00	0	0
Total BTC043 SPOT										0.00	0	0
Total For BTC043										0.00	0	0
BTC04: On 13/08/2015 Spot Bond				100.00000	0.00000	99.45431				0.00	0	0
Total BTC045 SPOT										0.00	0	0
Total For BTC045										0.00	0	0
BTC04: On 24/08/2015 Spot Bond				100.00000	0.00000	99.26172				0.00	0	0
Total BTC046 SPOT										0.00	0	0
Total For BTC046										0.00	0	0
BTC04: On 21/08/2015 Spot Bond				100.00000	0.00000	99.31245				0.00	0	0
Total BTC047 SPOT										0.00	0	0
Total For BTC047										0.00	0	0
BTC04: On 04/09/2015 Spot Bond				100.00000	0.00000	99.05976				0.00	0	0
Total BTC048 SPOT										0.00	0	0
Total For BTC048										0.00	0	0
BTC04: On 07/09/2015 Spot Bond				100.00000	0.00000	99.00684				0.00	0	0
Total BTC049 SPOT										0.00	0	0
Total For BTC049										0.00	0	0
BTC05: On 15/07/2015 Spot Bond				100.00000	0.00000	99.96416				0.00	0	0
Total BTC050 SPOT										0.00	0	0
Total For BTC050										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC05 On 11/09/2015 Spot Bond				100.00000	0.00000	98.71882			0.00	0	0
Total BTC051 SPOT									0.00	0	0
Total For BTC051									0.00	0	0
BTC052 On 07/10/2015 Spot Bond				100.00000	0.00000	98.48022			0.00	0	0
Total BTC052 SPOT									0.00	0	0
Total For BTC052									0.00	0	0
BTC054 On 14/01/2016 Spot Bond				100.00000	0.00000	100.10994			0.00	0	0
Total BTC054 SPOT									0.00	0	0
Total For BTC054									0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	37.20362	100.00000	37.11350			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.30747			0.00	0	0
Total BWZ18B SPOT									0.00	0	0
Total For BWZ18B									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.31871			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.53533			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.20177			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	18.44549	100.00000	18.40081			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.60500	108.13704	9.60500	108.10948			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	106.26343			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			7.95500	103.92876	7.95500	103.90673		3,213,024,500,000.00	403,900,000	4,603,900,000	
Total CBL11 SPOT								3,213,024,500,000.00	403,900,000	4,603,900,000	
Total For CBL11								3,213,024,500,000.00	403,900,000	4,603,900,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12 On 06/09/2018 Spot Bond			12.71000	100.44745	12.71000	100.41382			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	99.20502			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			13.01000	101.13616	13.01000	101.10095			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.05500	102.08085	9.05500	102.05629		17,204,500,000.00	1,900,000	1,900,000	
Total CBL16 SPOT								17,204,500,000.00	1,900,000	1,900,000	
Total For CBL16								17,204,500,000.00	1,900,000	1,900,000	
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.22289			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			13.01000	98.21714	13.01000	98.18295			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	101.73484			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	94.52604			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	101.27229			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.67000	93.56251	10.67000	93.53609			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.32249			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.17500	113.54251	10.17500	113.51172			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02 On 12/06/2024 Spot Bond			10.17500	109.30361	10.17500	109.27398			18,213,250,000,000.00	1,790,000,000	1,530,000,000
Total CCT02 SPOT									18,213,250,000,000.00	1,790,000,000	1,530,000,000
Total For CCT02									18,213,250,000,000.00	1,790,000,000	1,530,000,000
CCT03 On 15/03/2025 Spot Bond			10.10000	110.08648	10.10000	110.05700			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	101.09700			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			11.80500	103.65601	11.80500	103.62371			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	100.40723			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.49754			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	110.84360	10.00000	110.81470			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.15044			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	100.54805			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	102.15932			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	10.81751	100.00000	10.78337			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	18.86556	100.00000	18.81986			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR20 On 03/07/2018 Spot Bond			100.00000	19.30870	100.00000	19.24841			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	99.62051			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.02880			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	100.31548			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	100.32735			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	100.34140			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	102.00527			0.00	0	0
Total CLN126 SPOT									0.00	0	0
Total For CLN126									0.00	0	0

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	101.98484				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN13(On 20/08/2015 Spot Bond				100.00000	0.00000	102.09276				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	100.48120				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	100.88578				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	100.34902	10.11000	100.32213				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	100.14883				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	124.86311	2.76000	124.81817				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	107.22998				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	122.14974	3.14000	124.81283				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	103.03278	8.25000	103.01015				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			2.83000	132.28598	2.83000	126.23774				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	130.02736	2.40000	124.08382				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN20(On 20/12/2016 Spot Bond				100.00000	0.00000	100.66981				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21(On 17/10/2016 Spot Bond			8.63000	101.89739	8.63000	101.87387				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21(On 20/10/2016 Spot Bond				100.00000	0.00000	99.84665				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22(On 20/10/2016 Spot Bond				100.00000	0.00000	99.85659				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			8.68000	101.94371	8.68000	101.92005				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			8.68000	101.94371	8.68000	101.92005				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN22(On 09/12/2016 Spot Bond			8.73000	100.75101	8.73000	100.72749				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	100.49252				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	100.54118				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	110.84400	10.00000	110.81500				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	110.84400	10.00000	110.81500				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23(On 14/02/2017 Spot Bond				100.00000	0.00000	101.26132				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	101.09131				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	103.59723	9.35000	103.57108				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	103.59723	9.35000	103.57108				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	101.08189				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	100.78049				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	101.16139				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	101.16139				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	101.16139				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	100.70349				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			9.44000	103.50111	9.44000	103.47516				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	102.27186				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	103.91344				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	100.72986				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	100.72721				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	100.78096				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	101.10100				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	101.22802				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	100.92233				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	101.55963				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	100.43368				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.68664				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	101.31942				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	100.59908			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	100.42238			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	102.29378			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0
CLN29(On 25/11/2020 Spot Bond			10.00000	110.84400	10.00000	110.81500			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	100.19475			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	100.41781			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	100.22320			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN29(On 20/12/2017 Spot Bond				100.00000	0.00000	100.52478			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	100.19480			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	100.62147			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	100.31230			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	141.61601			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	101.60181				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	141.34795				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	141.11532				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	141.40145				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	138.94600				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	139.72293				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	101.43984				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.98500	94.40291	10.98500	94.37548				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.50500	95.92183	11.50500	95.89267				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.29859				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.51836				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	101.40747				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	101.77338				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	101.79776				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	101.74429	8.80500	101.74780				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	100.45602				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	103.75396				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	136.13921				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	100.48499				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	100.51725				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	100.50391				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	100.69587				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	81.44025				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	100.54918				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	100.29859				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN336 On 20/09/2015 Spot Bond				100.00000	0.00000	122.97794				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	123.14715				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	101.72199				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	100.59870				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.30030				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	100.69165				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	100.57153				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.44152				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	100.50169				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	101.70544				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	101.37539				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34(On 30/06/2017 Spot Bond				100.00000	0.00000	100.29171			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN35(On 28/10/2018 Spot Bond				100.00000	0.00000	101.61720			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN35(On 28/05/2019 Spot Bond				100.00000	0.00000	100.99406			0.00	0	0
Total CLN353 SPOT									0.00	0	0
Total For CLN353									0.00	0	0
CLN35(On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN354 SPOT									0.00	0	0
Total For CLN354									0.00	0	0
CLN35(On 30/04/2018 Spot Bond				100.00000	0.00000	101.65753			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN35(On 24/07/2017 Spot Bond				100.00000	0.00000	101.76248			0.00	0	0
Total CLN359 SPOT									0.00	0	0
Total For CLN359									0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	100.41579			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.16500	102.64010	10.16500	105.45314			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.00000	0.00000	100.46725			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	101.79597			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN36(On 20/03/2024 Spot Bond			12.30500	104.10101	12.30500	107.55236			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	101.86952			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN367 On 06/08/2023 Spot Bond			12.33500	107.46283	12.33500	107.42730				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	110.47874	10.02000	110.44891				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	101.86952				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	101.77628				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	100.55055				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	100.46014				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	100.46977				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	100.46991				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	100.31127				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			9.67000	103.98925	9.67000	103.96257				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.36970				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	100.50336				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN379 On 20/03/2024 Spot Bond			10.57000	103.18197	10.57000	103.15308				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	103.43301	11.00000	103.40291				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	99.84892				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	100.52615				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	99.82348				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			12.09500	103.42500	12.09500	103.39201				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	100.56052				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	100.46964				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	101.90746				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.50100				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	100.25378				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN39 On 20/12/2015 Spot Bond				100.00000	0.00000	100.43301				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	100.43368				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	90.04646				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	100.45880				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	100.85041				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	100.49780				0.00	0	2,000,000,000
Total CLN396 SPOT										0.00	0	2,000,000,000
Total For CLN396										0.00	0	2,000,000,000
CLN39 On 20/06/2020 Spot Bond				100.00000	0.00000	100.63346				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN39 On 14/11/2022 Spot Bond				100.00000	0.00000	101.35563				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN39 On 14/11/2022 Spot Bond				100.00000	0.00000	101.34753				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				100.00000	0.00000	100.45880				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				100.00000	0.00000	100.51725				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN40 On 30/06/2017 Spot Bond				100.00000	0.00000	100.28585				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.27797				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	101.15079				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN405 On 20/06/2016 Spot Bond				100.00000	0.00000	100.40572				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	85.50832				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	100.46159				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.00000	0.00000	100.30161				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN409 On 18/07/2020 Spot Bond			100.00000	1.06162	100.00000	100.00000				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond			100.00000	1.01841	100.00000	100.00000				0.00	0	20,000,000,000
Total CLN410 SPOT										0.00	0	20,000,000,000
Total For CLN410										0.00	0	20,000,000,000
CLN42 On 18/04/2028 Spot Bond			7.01000	41.50670	7.01000	42.11300				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	168.68622				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			8.65500	97.82368	8.65500	148.12030				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			8.27000	36.19546	8.27000	159.22740				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			8.27000	36.64615	8.27000	159.60535				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	98.10458				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	98.08838				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	100.06386				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	100.41538				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	100.49815				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	100.46646				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	100.47275				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	100.06848				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	100.46439				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	101.77338				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	100.42306				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	100.45857				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	100.45574				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	100.45852				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				100.00000	0.00000	100.46439				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.17286				0.00	0	1,500,000,000
Total COH001 SPOT										0.00	0	1,500,000,000
Total For COH001										0.00	0	1,500,000,000
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	99.95518				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			8.81000	107.25245	8.81000	105.79412				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			8.73000	101.62042	8.73000	101.59671		28,012,824,000.00		3,208,800	833,108,800	
Total COJ04 SPOT								28,012,824,000.00		3,208,800	833,108,800	
Total For COJ04								28,012,824,000.00		3,208,800	833,108,800	
COJ05 On 05/06/2023 Spot Bond			10.31000	111.34280	10.31000	111.31222				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			7.26000	102.39326	7.26000	102.37348				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			9.88000	107.12781	9.88000	107.09974				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COJG0 On 09/06/2024 Spot Bond			9.94500	102.32177	9.94500	102.29464				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.31500	96.20193	10.31500	96.17550				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			11.00000	97.39867	11.00000	97.37018				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			11.00000	90.50672	11.00000	90.48025				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	101.00137				0.00	0	20,000,000
Total CPL003 SPOT										0.00	0	20,000,000
Total For CPL003										0.00	0	20,000,000
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	101.48120				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	10.65528	100.00000	10.62946				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.01802				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.42425				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.98754				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL026 On 20/08/2015 Spot Bond				100.00000	0.00000	102.80110				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL027 On 23/10/2015 Spot Bond				100.00000	0.00000	101.59115				0.00	0	0
Total CPL027 SPOT										0.00	0	0
Total For CPL027										0.00	0	0

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	9.90064	100.00000	9.87666				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	12.24801	100.00000	12.21834				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			11.64500	96.00930	11.64500	97.00216				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	17.19532	100.00000	17.15366				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	9.32834	100.00000	9.30574				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	17.89813	100.00000	17.85478				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	101.47784				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			7.93000	99.84836	7.93000	99.82727				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	101.02829				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	100.95151				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	100.77897				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	95.86471	100.00000	95.62016				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	100.71711			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.08264			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	103.14384			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	101.45242			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	100.59759			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	102.80800			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	100.52003			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	54.33100			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.44000	98.79927	9.44000	98.77437			0.00	0	1,600,000,000
Total DV2021 SPOT									0.00	0	1,600,000,000
Total For DV2021									0.00	0	1,600,000,000
DV21 On 15/06/2016 Spot Bond			7.53000	107.69727	7.53000	107.67552			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.16000	105.14895	9.16000	105.12294		302,280,000,000.00		33,000,000	2,389,400,000
Total DV22 SPOT								302,280,000,000.00		33,000,000	2,389,400,000
Total For DV22								302,280,000,000.00		33,000,000	2,389,400,000
DV23 On 27/02/2023 Spot Bond			9.59500	105.91751	9.59500	105.89010		55,651,000,000.00		5,800,000	1,062,700,000
Total DV23 SPOT								55,651,000,000.00		5,800,000	1,062,700,000
Total For DV23								55,651,000,000.00		5,800,000	1,062,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DV24 On 18/02/2024 Spot Bond			9.57500	104.55392	9.57500	104.52691				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			9.66000	107.34668	9.66000	107.31871				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DVC007 On 15/09/2015 Spot Bond				100.00000	0.00000	100.51739				0.00	0	0
Total DVC007 SPOT										0.00	0	0
Total For DVC007										0.00	0	0
DVC008 On 20/11/2015 Spot Bond				100.00000	0.00000	101.02392				0.00	0	0
Total DVC008 SPOT										0.00	0	0
Total For DVC008										0.00	0	0
DVC010 On 15/09/2015 Spot Bond				100.00000	0.00000	100.59192				0.00	0	0
Total DVC010 SPOT										0.00	0	0
Total For DVC010										0.00	0	0
DVC011 On 11/06/2016 Spot Bond				100.00000	0.00000	100.62619				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC012 On 26/01/2016 Spot Bond				100.00000	0.00000	100.31904				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC013 On 25/06/2016 Spot Bond				100.00000	0.00000	100.32228				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.14234				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	100.08611				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	99.77289				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.27000	127.30417	8.27000	127.27567				0.00	0	2,000,000,000
Total E170 SPOT										0.00	0	2,000,000,000
Total For E170										0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	95.15584			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			2.44000	100.07036	2.44000	100.03522			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.18000	124.74520	2.18000	124.70239			0.00	0	6,496,600,000
Total EL28 SPOT									0.00	0	6,496,600,000
Total For EL28									0.00	0	6,496,600,000
EL29 On 19/11/2029 Spot Bond			2.18000	112.26982	2.18000	112.23130			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.10000	114.35920	2.10000	114.32010			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			2.30000	103.20290	2.30000	103.16713			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			2.42000	100.50991	2.42000	100.47467			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.72000	108.14759	9.72000	108.11924			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			9.62000	108.33023	9.62000	108.30257			0.00	0	100,000,000
Total EMM02 SPOT									0.00	0	100,000,000
Total For EMM02									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03 On 04/05/2024 Spot Bond			10.05000	101.90986	10.05000	101.88271			0.00	0	99,000,000
Total EMM03 SPOT									0.00	0	99,000,000
Total For EMM03									0.00	0	99,000,000
EMM04 On 16/05/2028 Spot Bond			10.29500	93.42088	10.29500	96.50488			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.43500	104.22808	10.43500	103.47801			0.00	0	4,383,412,200
Total EMM05 SPOT									0.00	0	4,383,412,200
Total For EMM05									0.00	0	4,383,412,200
EMM06 On 23/06/2025 Spot Bond			10.25000	100.57519	10.25000	100.92045			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.14970			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	99.03171			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	100.63571			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	101.45662			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	101.40097			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	101.32701			0.00	0	0
Total EPFC12 SPOT									0.00	0	0
Total For EPFC12									0.00	0	0
EPFC15 On 24/08/2015 Spot Bond				100.00000	0.00000	102.74132			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	100.99039			0.00	0	0
Total EPFC16 SPOT									0.00	0	0
Total For EPFC16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	100.95380			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	100.90609			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	98.94553			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			10.29000	98.42646	10.29000	98.39948			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	97.15371			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	98.63447			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.23116			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	101.30718			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.22582			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	110.84400	10.00000	110.81500			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.11279			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.15816			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.10371			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.14153			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.12478			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.10955			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.40000	103.02595	6.40000	103.00804			0.00	0	0
Total ES15 SPOT									0.00	0	0
Total For ES15									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.13500	104.83970	8.13500	104.81687		90,298,500,000.00	11,100,000	23,606,023,200	
Total ES18 SPOT								90,298,500,000.00	11,100,000	23,606,023,200	
Total For ES18								90,298,500,000.00	11,100,000	23,606,023,200	
ES23 On 25/01/2023 Spot Bond			8.83000	111.02761	8.83000	111.00112		238,002,937,000.00	26,953,900	53,010,146,200	
Total ES23 SPOT								238,002,937,000.00	26,953,900	53,010,146,200	
Total For ES23								238,002,937,000.00	26,953,900	53,010,146,200	
ES26 On 02/04/2026 Spot Bond			9.10000	93.74334	9.10000	93.72055		483,210,000,000.00	53,100,000	10,304,020,000	
Total ES26 SPOT								483,210,000,000.00	53,100,000	10,304,020,000	
Total For ES26								483,210,000,000.00	53,100,000	10,304,020,000	
ES33 On 15/09/2033 Spot Bond			9.71500	83.71337	9.79500	83.11602		450,776,000,000.00	46,400,000	130,967,006,900	
Total ES33 SPOT								450,776,000,000.00	46,400,000	130,967,006,900	
Total For ES33								450,776,000,000.00	46,400,000	130,967,006,900	
ES42 On 25/04/2042 Spot Bond			9.87500	88.96225	9.87500	88.93883		944,445,000,000,000.00	95,640,000,000	99,512,208,200	
Total ES42 SPOT								14,445,000,000,000.00	95,640,000,000	99,512,208,200	
Total For ES42								14,445,000,000,000.00	95,640,000,000	99,512,208,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.08845				0.00	0	0
Total EXX01 SPOT										0.00	0	0
Total For EXX01										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.21287				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.05164				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	99.92213				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	100.36058				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	101.14391				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	101.03964				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	100.80731				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				100.00000	0.00000	101.83751				0.00	0	0
Total FIFC17 SPOT										0.00	0	0
Total For FIFC17										0.00	0	0
FIFC18 On 12/08/2015 Spot Bond				100.00000	0.00000	101.22811				0.00	0	0
Total FIFC18 SPOT										0.00	0	0
Total For FIFC18										0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				100.00000	0.00000	100.61431				0.00	0	0
Total FIFC19 SPOT										0.00	0	0
Total For FIFC19										0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				100.00000	0.00000	100.57468				0.00	0	0
Total FIFC20 SPOT										0.00	0	0
Total For FIFC20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L On 02/08/2023 Spot Bond			100.00000	12.27353	100.00000	12.24380			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	11.94547	100.00000	11.91653			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	100.58979			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	99.61728			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	100.65778			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	100.70305			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			9.61000	97.33820	9.61000	97.31324			0.00	0	23,570,000
Total FRB05 SPOT									0.00	0	23,570,000
Total For FRB05									0.00	0	23,570,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.62450			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	100.62443			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	101.70023			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.73780			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.94822			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.96376				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.37000	98.74438	10.37000	99.49778				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	100.92819				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.13044				0.00	160,000,000	80,000,000
Total FRB16 SPOT										0.00	160,000,000	80,000,000
Total For FRB16										0.00	160,000,000	80,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.13198				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.46000	105.08977	10.46000	105.06051				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.68835				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.13000	135.55840	2.13000	136.42104				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.15000	126.17044	2.15000	278.87229				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.28000	108.68242	2.28000	115.48852				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			3.01000	96.43906	3.01000	155.31404				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			3.21000	103.66173	3.21000	194.00587				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			7.08000	105.46123	7.08000	105.44103				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			7.60200	67.41870	7.60200	66.82545				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			9.40400	43.38759	9.40400	42.48646				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			9.64000	42.06904	9.64000	41.12873				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	101.11670				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	100.55484				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	100.48125				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	100.52769				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	100.49769	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	100.49769	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	100.51170				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.48778				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.62828				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.50336				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12(On 20/09/2017 Spot Bond			6.00000	100.39980	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.53502				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0

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 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	100.65825				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	100.63897				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	22.07675	100.09221	22.02322				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0

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				100.00000	0.00000	100.45714				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	109.12738				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	100.61678				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	101.16556				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	100.51626				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	100.52195				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	100.47723				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	100.47831				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	100.62519				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	100.46996				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	66.21566	13.22500	66.19226				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0

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 20/03/2018 Spot Bond				100.00000	0.00000	100.44318			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	100.44374			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	100.66228			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	100.46382			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			3.51000	100.59270	3.51000	104.03202			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	100.48388			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	100.48388			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	103.26222			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	100.29859			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	98.50453			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	100.45602			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.44541			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC171 On 06/08/2023 Spot Bond				100.00000	0.00000	101.77757				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC171 On 20/09/2020 Spot Bond				100.00000	0.00000	100.52114				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC181 On 10/02/2016 Spot Bond				100.00000	0.00000	101.34302				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	101.75917				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	101.90244				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	100.59759				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	100.47386				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	100.61347				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC181 On 20/03/2016 Spot Bond				100.00000	0.00000	100.44039				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	100.47831				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	100.47831				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC191 On 14/03/2016 Spot Bond				100.00000	0.00000	100.56399				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.23084			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.24333			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.20875			0.00	0	0
Total FRC193 SPOT									0.00	0	0
Total For FRC193									0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	110.84400	10.00000	110.81500			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.01594			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	100.50503			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.07326			0.00	0	0
Total FRC196 SPOT									0.00	0	0
Total For FRC196									0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.26789			0.00	0	0
Total FRC197 SPOT									0.00	0	0
Total For FRC197									0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.05489			0.00	0	0
Total FRC198 SPOT									0.00	0	0
Total For FRC198									0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.05505			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	99.91669			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	99.92485			0.00	0	0
Total FRC201 SPOT									0.00	0	0
Total For FRC201									0.00	0	0

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 17/04/2017 Spot Bond				100.00000	0.00000	99.91669				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	99.92517				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	101.55842				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	101.63618	8.75000	101.61228				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	100.43887				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	10.01788	100.00000	9.99362				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	9.18370	100.00000	9.16145				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	95.33286				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	11.51249	100.00000	11.48459				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	100.49502				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	24.53657	100.00000	24.47648				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	101.48973				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	9.72345	100.00000	9.69988				0.00	0	0
Total FRC213 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	23.61892	100.00000	23.56171				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	101.48969				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	23.58829	100.00000	23.53115				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	101.48604				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	101.41122				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	101.56652				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	101.47102				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			2.94000	130.10750	2.94000	130.06003				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	101.29991				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	101.28275				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	101.28275				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.20940				0.00	0	0
Total FRC225 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	100.66991				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	100.52753				0.00	0	100,000,000
Total FRC228 SPOT										0.00	0	100,000,000
Total For FRC228										0.00	0	100,000,000
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	100.33309				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	100.50336				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	100.37254				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.51513				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	100.77155				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	101.74182				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			3.47000	116.63676	3.47000	126.08245				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	100.52418				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	100.52927				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.52000	107.72303	3.52000	125.71448				0.00	0	0
Total FRC69 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.50000	105.46468	3.50000	125.86152				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.65000	102.49254	2.65000	131.36575				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.72000	103.40556	2.72000	140.58841				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	101.95336				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	100.45853				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	100.52082				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	100.60443				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	100.58299				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	100.49112				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	100.49057				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	100.54504				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	12.80154	100.00000	12.77053				0.00	0	0
Total FRD01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD01U										0.00	0	0
FRD02I On 01/06/2016 Spot Bond			100.00000	56.82833	100.00000	56.69066				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09I On 26/06/2017 Spot Bond			100.00000	27.82907	100.00000	27.76165				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11I On 08/11/2016 Spot Bond			100.00000	39.01513	100.00000	38.89332				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13I On 31/12/2019 Spot Bond			100.00000	11.49044	100.00000	11.46260				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.32660				0.00	3,800,550,000	33,560,550,000
Total FRJ16 SPOT										0.00	3,800,550,000	33,560,550,000
Total For FRJ16										0.00	3,800,550,000	33,560,550,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.87706				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	101.97986				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	99.63306				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	98.30410				0.00	0	50,000,000
Total FRJ20 SPOT										0.00	0	50,000,000
Total For FRJ20										0.00	0	50,000,000
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	98.50277				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.22928				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10I On 15/01/2024 Spot Bond			2.21800	83.35569	2.21800	102.72369				0.00	0	0
Total FRS100 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS100										0.00	0	0
FRS100 On 31/01/2038 Spot Bond			2.54000	103.14962	2.54000	112.61391				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS101 On 21/01/2017 Spot Bond				100.00000	0.00000	101.66671				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS102 On 23/01/2024 Spot Bond			10.38000	102.33538	10.38000	102.30658				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	102.33538	10.38000	102.30658				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 10/11/2015 Spot Bond				100.00000	0.00000	80.09300				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS105 On 30/01/2016 Spot Bond				100.00000	0.00000	100.46225				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.68000	101.29308	2.68000	109.93276				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.65000	209.26966	2.65000	209.49606				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.65000	110.54020	2.65000	110.50073				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.68000	208.40621	2.68000	208.62870				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	101.98626				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.36500	114.69258	2.36500	114.65253				0.00	0	0
Total FRS114 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS114									0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.74000	108.84651	2.74000	108.80738			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS115 On 05/05/2016 Spot Bond				100.00000	0.00000	53.70200			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS117 On 06/08/2015 Spot Bond				100.00000	0.00000	101.25189			0.00	0	0
Total FRS118 SPOT									0.00	0	0
Total For FRS118									0.00	0	0
FRS118 On 31/01/2038 Spot Bond			2.84500	106.91017	2.84500	106.87143			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.80000	113.73022	2.80000	205.20278			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.85000	112.08949	2.85000	203.79564			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.29500	101.01287	2.29500	100.97780			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.88000	160.24513	2.88000	202.95701			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.12000	88.16671	3.12000	101.99640			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.05000	98.23256	3.05000	154.65607			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.57000	82.50527	3.57000	94.59285			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.04000	98.26215	3.04000	154.82026			0.00	0	0
Total FRS129 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS129										0.00	0	0
FRS13 On 11/11/2015 Spot Bond				100.00000	0.00000	101.17370				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.10000	153.59461	3.10000	153.75358				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.39000	189.17922	3.39000	189.64640				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13 On 24/03/2020 Spot Bond				100.00000	0.00000	91.58413				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.50000	83.07024	3.50000	95.43850				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.47000	83.42171	3.47000	95.89979				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.28000	84.82426	3.28000	99.28503				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			2.91000	156.07683	2.91000	156.97321				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.16000	195.05175	3.16000	195.33045				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.27000	125.12635	2.27000	276.56367				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			2.16000	126.08303	2.16000	278.67903				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			2.88000	119.97547	2.88000	265.17445				0.00	0	0
Total FRS43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.60000	102.14277	2.60000	132.68768				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	101.63776				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			2.13000	136.46783	2.13000	132.24973				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	99.85243				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.13019				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	101.52825				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.52000	109.62404	2.52000	109.58530				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	30.37558	104.97509	30.29873				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	33.86690	101.07593	33.78407				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	27.46872	100.44759	27.40191				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	32.35285	100.76967	32.27394				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.17000	118.54819	2.17000	118.50750			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			2.22500	98.97995	2.22500	116.03311			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	98.88828			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			2.25500	98.72633	2.25500	115.73571			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.10739			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.36000	124.35003	2.36000	348.23131			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	101.40232			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.02756			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			7.52000	103.14246	7.52000	103.12178		3,308,800,000,000.00	440,000,000	110,000,000	
Total FRX16 SPOT								3,308,800,000,000.00	440,000,000	110,000,000	
Total For FRX16								3,308,800,000,000.00	440,000,000	110,000,000	
FRX17 On 15/09/2017 Spot Bond			8.09500	103.56765	8.09500	103.54532		0.00	0	0	
Total FRX17 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.36000	107.74827	8.36000	107.72416			0.00	0	2,000,000,000
Total FRX18 SPOT									0.00	0	2,000,000,000
Total For FRX18									0.00	0	2,000,000,000
FRX19 On 15/11/2019 Spot Bond			9.01000	101.41040	9.01000	101.38612		137,853,000,000.00		15,300,000	775,200,000
Total FRX19 SPOT								137,853,000,000.00		15,300,000	775,200,000
Total For FRX19								137,853,000,000.00		15,300,000	775,200,000
FRX20 On 01/10/2020 Spot Bond			9.32000	100.14887	9.32000	100.12395			0.00	0	0
Total FRX20 SPOT								0.00	0	0	0
Total For FRX20								0.00	0	0	0
FRX23 On 28/02/2023 Spot Bond			10.09500	90.57284	10.09500	90.54861			0.00	0	0
Total FRX23 SPOT								0.00	0	0	0
Total For FRX23								0.00	0	0	0
FRX24 On 10/12/2024 Spot Bond			10.20000	104.25561	10.20000	104.22727			0.00	0	0
Total FRX24 SPOT								0.00	0	0	0
Total For FRX24								0.00	0	0	0
FRX26 On 01/10/2026 Spot Bond			10.54000	95.02962	10.54000	95.89331			0.00	0	500,000,000
Total FRX26 SPOT								0.00	0	0	500,000,000
Total For FRX26								0.00	0	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.87500	96.15499	10.87500	96.24977			0.00	0	3,000,000,000
Total FRX30 SPOT								0.00	0	0	3,000,000,000
Total For FRX30								0.00	0	0	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			11.00000	92.65963	11.00000	92.63222			0.00	0	0
Total FRX31 SPOT								0.00	0	0	0
Total For FRX31								0.00	0	0	0
FRX45 On 14/04/2045 Spot Bond			10.33500	80.49786	10.33500	80.47569			0.00	0	0
Total FRX45 SPOT								0.00	0	0	0
Total For FRX45								0.00	0	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.41033			0.00	258,252,200	129,126,100
Total FS1A3 SPOT								0.00	0.00	258,252,200	129,126,100
Total For FS1A3								0.00	0.00	258,252,200	129,126,100
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.41601			0.00	0	0
Total FS1A4 SPOT								0.00	0.00	0	0
Total For FS1A4								0.00	0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.43016			0.00	0	410,000,000
Total FS1A5 SPOT								0.00	0.00	0	410,000,000

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 FS1A5									0.00	0	410,000,000
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.45284			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	100.46985			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	100.54341			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.05973			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	100.92415			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.09934			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.14333			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.17998			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	101.34111			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	58.50666	100.00000	58.36492			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	9.81579	100.00000	9.79201			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	1.64682	100.00000	1.64283			0.00	0	0
Total FS3A3U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.27629	100.00000	0.27562				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	9.10481	100.00000	9.08275				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	1.52753	100.00000	1.52383				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	0.25628	100.00000	0.25566				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4C1U										0.00	0	0
FS4D11 On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.02905				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.40500	102.53473	9.40500	102.50899				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.72118				0.00	0	3,324,000,000
Total GH31A1 SPOT										0.00	0	3,324,000,000
Total For GH31A1										0.00	0	3,324,000,000
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.00399				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.01718				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.10281				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.20804				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.27370				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT33 On 11/08/2015 Spot Bond				100.00000	0.00000	101.11795				0.00	0	0
Total GPT33 SPOT										0.00	0	0
Total For GPT33										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	10.49248	100.00000	10.46706				0.00	0	0
Total GRB01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	21.66895	100.00000	21.61645				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	11.91418	100.00000	11.88532				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	9.68580	100.00000	9.65556				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.52794				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	101.58798				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	101.66248				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	101.76594				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	101.65811				0.00	0	65,000,000
Total GRT02 SPOT										0.00	0	65,000,000
Total For GRT02										0.00	0	65,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	99.96149				0.00	0	0
Total GRT03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.26154				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	100.67472				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	101.17256				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	100.39701				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	100.73167				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	101.81925				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	11.01643	100.00000	10.98974				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	99.87463				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	100.59047				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.46211				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	101.47927				0.00	0	0
Total HILB04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB04										0.00	0	0
HILC21 On 07/08/2015 Spot Bond				100.00000	0.00000	101.18893				0.00	0	0
Total HILC21 SPOT										0.00	0	0
Total For HILC21										0.00	0	0
HILC22 On 13/10/2015 Spot Bond				100.00000	0.00000	100.34486				0.00	0	0
Total HILC22 SPOT										0.00	0	0
Total For HILC22										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	101.79200				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			7.55858	99.89656	7.55858	93.13557				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.87242				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			8.55844	99.88290	8.55844	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.97582				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			9.00856	99.87675	9.00856	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	102.10218				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	99.91865				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	99.95466				0.00	0	0
Total HPF03 SPOT										0.00	0	0
Total For HPF03										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.40257				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.84400	10.00000	110.81500				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.28500	104.87651	9.28500	104.85022				0.00	0	0
Total HPF05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.32648			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	101.24596			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.50000	109.45309	8.50000	109.42793		151,300,000,000.00	17,800,000	1,687,300,000	
Total HWAY20 SPOT								151,300,000,000.00	17,800,000	1,687,300,000	
Total For HWAY20								151,300,000,000.00	17,800,000	1,687,300,000	
HWAY2 On 07/12/2023 Spot Bond			2.04000	127.13664	2.04000	281.00871		0.00	0	2,200,000,000	
Total HWAY23 SPOT								0.00	0	2,200,000,000	
Total For HWAY23								0.00	0	2,200,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.02000	130.20877	2.02000	287.79916		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			9.79500	99.51733	9.79500	99.49104		52,893,000,000.00	5,400,000	2,105,300,000	
Total HWAY34 SPOT								52,893,000,000.00	5,400,000	2,105,300,000	
Total For HWAY34								52,893,000,000.00	5,400,000	2,105,300,000	
HWAY3 On 31/07/2035 Spot Bond			9.83500	99.10092	9.83500	99.07465		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	33.89980	100.00000	33.81767		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	81.96188	100.00000	81.78095		0.00	0	0	
Total HWF04U SPOT								0.00	0	0	
Total For HWF04U								0.00	0	0	
HWF05 On 09/10/2016 Spot Bond			100.00000	37.38161	100.00000	37.29105		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	37.44426	100.00000	37.35355		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	110.84400	10.00000	110.81500		0.00	0	0	
Total HWY023/R197 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.61000	122.36385	1.61500	122.27100			6,440,000,000,000.00	4,000,000,000	40,514,183,800
Total I2025 SPOT									6,440,000,000,000.00	4,000,000,000	40,514,183,800
Total For I2025									6,440,000,000,000.00	4,000,000,000	40,514,183,800
I2038 On 31/01/2038 Spot Bond			1.92000	125.51943	1.92000	125.47712			42,447,360,000,000.00	22,108,000,000	112,334,706,300
Total I2038 SPOT									12,447,360,000,000.00	22,108,000,000	112,334,706,300
Total For I2038									12,447,360,000,000.00	22,108,000,000	112,334,706,300
I2046 On 31/03/2046 Spot Bond			2.06000	122.34663	2.06000	122.30501			2,776,880,000,000.00	1,348,000,000	69,488,807,400
Total I2046 SPOT									2,776,880,000,000.00	1,348,000,000	69,488,807,400
Total For I2046									2,776,880,000,000.00	1,348,000,000	69,488,807,400
I2050 On 31/12/2050 Spot Bond			2.02500	131.30384	2.03000	131.10076			6,075,000,000,000.00	3,000,000,000	23,084,870,100
Total I2050 SPOT									6,075,000,000,000.00	3,000,000,000	23,084,870,100
Total For I2050									6,075,000,000,000.00	3,000,000,000	23,084,870,100
IBL21 On 15/03/2016 Spot Bond			8.23000	103.92484	8.23000	103.90207			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.15500	107.58832	8.15500	107.56495			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			8.05000	103.54923	8.05000	103.52666			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	101.45240			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.49000	101.42197	1.49000	133.66791			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			2.20000	104.58171	2.20000	135.85745			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.79030			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.27500	103.61621	8.27500	103.59326			0.00	0	100,000,000
Total IBL39 SPOT									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL39									0.00	0	100,000,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.21056			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	101.22362			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	110.84400	10.00000	110.81500			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			8.94000	97.76323	8.94000	97.73987			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.36000	92.36988	9.36000	92.34654		65,520,000,000.00	7,000,000	2,347,000,000	
Total IBL46 SPOT								65,520,000,000.00	7,000,000	2,347,000,000	
Total For IBL46								65,520,000,000.00	7,000,000	2,347,000,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.50449			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.88500	98.37269	8.88500	98.34932			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.41000	102.83827	9.41000	102.81215			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	101.36858			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.55050			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			7.67500	102.85883	7.67500	102.83743			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			8.72000	102.06480	8.72000	102.04074			0.00	0	0
Total IBL55 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.63578				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	101.18258				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			7.92500	104.41150	7.92500	104.38909				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			8.68000	105.33178	8.68000	105.30706				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			9.79500	106.77716	9.79500	106.74896				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.25778				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.55840				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	101.38963				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	101.51449				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	101.54515				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	100.64000				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			2.93000	130.12510	2.93000	130.13646				0.00	0	0
Total IBL67 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.28764				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01033	100.00000	0.01031				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	99.89886				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	99.83086				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			9.42000	97.45874	9.42000	97.43423				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.01971				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	100.92325				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.10000	98.01942	10.10000	97.99319				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	102.26256	5.00000	102.24861				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.16717	5.00000	101.15352				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.32166	4.00000	101.31076				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.95680	4.00000	100.94588				0.00	0	0
Total IDCP06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	57.84281	100.00000	57.70269				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	57.72670	100.00000	57.58685				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	57.72670	100.00000	57.58685				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	105.78018	9.20000	105.75418				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	101.33035				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.84409	100.00000	7.82509				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	101.58610				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	16.33073	100.00000	16.29073				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	22.88613	100.00000	22.83069				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	1.67721	100.00000	1.67400				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	8.82067	100.00000	8.79930				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	10.62283	100.00000	10.59709				0.00	0	0
Total IN281U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	10.00619	100.00000	9.98169				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	8.49919	100.00000	8.48038				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	39.09341	100.00000	38.99871				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN291U On 09/07/2015 Spot Bond			100.00000	98.64865	100.00000	98.91599				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	92.40506	100.00000	92.17172				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	91.02244	100.00000	90.79602				0.00	0	0
Total IN295U SPOT										0.00	0	0
Total For IN295U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	11.18959	100.00000	11.15265				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN307U On 30/09/2015 Spot Bond			100.00000	89.36091	100.00000	88.73160				0.00	0	0
Total IN307U SPOT										0.00	0	0
Total For IN307U										0.00	0	0
IN308U On 30/09/2015 Spot Bond			100.00000	89.45105	100.00000	88.82112				0.00	0	0
Total IN308U SPOT										0.00	0	0
Total For IN308U										0.00	0	0
IN309U On 30/09/2015 Spot Bond			100.00000	89.44006	100.00000	88.81020				0.00	0	0
Total IN309U SPOT										0.00	0	0
Total For IN309U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	99.69635	100.00000	99.34156				0.00	0	0
Total IN534U SPOT										0.00	0	0
Total For IN534U										0.00	0	0
IN535U On 25/08/2015 Spot Bond			100.00000	89.68059	100.00000	89.46078				0.00	0	0
Total IN535U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN535U										0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	80.04386	100.00000	79.86871				0.00	0	0
Total IN542U SPOT										0.00	0	0
Total For IN542U										0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	92.53541	100.00000	92.23300				0.00	0	0
Total IN546U SPOT										0.00	0	0
Total For IN546U										0.00	0	0
IN700U On 18/08/2015 Spot Bond			100.00000	91.25000	100.00000	91.02244				0.00	0	0
Total IN700U SPOT										0.00	0	0
Total For IN700U										0.00	0	0
INA529 On 14/07/2015 Spot Bond			6.40000	100.00000	6.40000	99.89491				0.00	0	0
Total INA529 SPOT										0.00	0	0
Total For INA529										0.00	0	0
INA530 On 21/07/2015 Spot Bond			6.40000	99.87741	6.40000	99.77257				0.00	0	0
Total INA530 SPOT										0.00	0	0
Total For INA530										0.00	0	0
INA531 On 28/07/2015 Spot Bond			6.40000	99.75512	6.40000	99.65054				0.00	0	0
Total INA531 SPOT										0.00	0	0
Total For INA531										0.00	0	0
INA533 On 11/08/2015 Spot Bond			6.45000	99.50764	6.45000	99.40277				0.00	0	0
Total INA533 SPOT										0.00	0	0
Total For INA533										0.00	0	0
INA534 On 18/08/2015 Spot Bond			6.45000	99.38531	6.45000	99.28069				0.00	0	0
Total INA534 SPOT										0.00	0	0
Total For INA534										0.00	0	0
INA538 On 08/09/2015 Spot Bond			6.60000	98.99755	6.60000	98.89133				0.00	0	0
Total INA538 SPOT										0.00	0	0
Total For INA538										0.00	0	0
INA543 On 13/10/2015 Spot Bond			100.00000	80.04386	100.00000	0.00000				0.00	0	0
Total INA543 SPOT										0.00	0	0
Total For INA543										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.84874	101.28002	10.84874	100.97723				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			10.84874	100.51962	10.84874	100.45763				0.00	0	0
Total ING116 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.50267				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	100.49348				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	101.79865	6.50000	101.78086				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	100.49780				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	91.40146				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	100.56246				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.00000				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	110.84400	10.00000	110.81500				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	100.47814				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	104.58951				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING292 On 15/07/2015 Spot Bond				100.00000	0.00000	99.96298				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	98.92100				0.00	0	0
Total ING297 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING297										0.00	0	0
ING298 On 17/09/2015 Spot Bond				100.00000	0.00000	98.78611				0.00	0	0
Total ING298 SPOT										0.00	0	0
Total For ING298										0.00	0	0
ING301 On 12/10/2015 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
ING305 On 08/01/2016 Spot Bond				100.00000	0.00000	100.33944				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	101.14897				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.76610				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP274U On 14/07/2015 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
Total IP274U SPOT										0.00	0	0
Total For IP274U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.84400	10.00000	110.81500				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	99.99991				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	99.99990				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			8.74000	102.28387	8.74000	102.25997				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.24901				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.25488				0.00	0	0
Total IPF08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.25882			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	99.96184			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	99.95988			0.00	0	100,000,000
Total IPF11 SPOT									0.00	0	100,000,000
Total For IPF11									0.00	0	100,000,000
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	99.96111			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC06 On 15/07/2015 Spot Bond				100.00000	0.00000	101.58201			0.00	0	0
Total IPFC06 SPOT									0.00	0	0
Total For IPFC06									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.77000	99.62604	9.77000	99.60022			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	100.49513			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			8.84500	104.68226	8.84500	104.65763		118,523,000,000.00		13,400,000	1,563,400,000
Total IPL6 SPOT								118,523,000,000.00		13,400,000	1,563,400,000
Total For IPL6								118,523,000,000.00		13,400,000	1,563,400,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.14782			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.05927			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.43632			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.79159			0.00	0	0
Total IV015 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.85709				0.00	0	0
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			4.63000	90.73047	4.63000	127.90801				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.60000	145.98545	3.60000	151.48059				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.26032				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.00012				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	102.02954				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.73618				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	98.26180				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			3.61500	102.26171	3.61500	110.41305				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			3.61500	102.17646	3.61500	110.41305				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	100.80004				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	101.10321				0.00	0	0
Total IV032 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV032									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	8.77915	100.00000	100.00000			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.48000	110.47372	10.48000	110.44306			0.00	0	105,500,000
Total IV08 SPOT									0.00	0	105,500,000
Total For IV08									0.00	0	105,500,000
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	103.82618			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			3.70000	144.46099	3.70000	144.40545			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV531U On 30/07/2015 Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0
Total IV531U SPOT									0.00	0	0
Total For IV531U									0.00	0	0
IV533U On 13/08/2015 Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0
Total IV533U SPOT									0.00	0	0
Total For IV533U									0.00	0	0
IV534U On 20/08/2015 Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0
Total IV534U SPOT									0.00	0	0
Total For IV534U									0.00	0	0
IVA528 On 09/07/2015 Spot Bond			6.40000	99.91241	6.40000	99.92991			0.00	0	0
Total IVA528 SPOT									0.00	0	0
Total For IVA528									0.00	0	0
IVA529 On 16/07/2015 Spot Bond			6.40000	99.96494	6.40000	99.98247			0.00	0	0
Total IVA529 SPOT									0.00	0	0
Total For IVA529									0.00	0	0
IVA530 On 23/07/2015 Spot Bond			6.40000	99.84244	6.40000	99.85992		384,000,000,000,000.00	60,000,000,000	15,000,000,000	
Total IVA530 SPOT								384,000,000,000,000.00	60,000,000,000	15,000,000,000	
Total For IVA530								384,000,000,000,000.00	60,000,000,000	15,000,000,000	
IVA531 On 30/07/2015 Spot Bond			6.40000	99.72024	6.40000	99.49408		0.00	0	0	
Total IVA531 SPOT								0.00	0	0	
Total For IVA531								0.00	0	0	
IVA534 On 20/08/2015 Spot Bond			6.45000	99.35041	6.45000	98.76089		0.00	0	0	
Total IVA534 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVA534									0.00	0	0
IVA537 On 03/09/2015 Spot Bond			6.60000	99.08623	6.60000	98.60920			0.00	0	0
Total IVA537 SPOT									0.00	0	0
Total For IVA537									0.00	0	0
IVA538 On 10/09/2015 Spot Bond			6.60000	98.96212	6.60000	98.48628			0.00	0	0
Total IVA538 SPOT									0.00	0	0
Total For IVA538									0.00	0	0
IVA539 On 17/09/2015 Spot Bond			6.60000	98.83831	6.60000	98.73244			0.00	0	0
Total IVA539 SPOT									0.00	0	0
Total For IVA539									0.00	0	0
IVA542 On 08/10/2015 Spot Bond			100.00000	80.93126	100.00000	100.00000		990,000,000,000,000.00	39,900,000,000	30,300,000,000	
Total IVA542 SPOT								10,000,000,000,000.00	39,900,000,000	30,300,000,000	
Total For IVA542								10,000,000,000,000.00	39,900,000,000	30,300,000,000	
IVA543 On 15/10/2015 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total IVA543 SPOT								0.00	0	0	
Total For IVA543								0.00	0	0	
IVA544 On 22/10/2015 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total IVA544 SPOT								0.00	0	0	
Total For IVA544								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	101.64981		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	110.84400	10.00000	110.81500		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	101.68311		0.00	0	100,000,000	
Total IVC006 SPOT								0.00	0	100,000,000	
Total For IVC006								0.00	0	100,000,000	
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.14129		0.00	0	0	
Total IVC007 SPOT								0.00	0	0	
Total For IVC007								0.00	0	0	
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.05543		0.00	0	0	
Total IVC014 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.16444				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	100.88084				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.00000				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	99.86145				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	101.58616				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	100.50988				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	101.20831				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	100.92564				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.91652				0.00	0	0
Total IVC026 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.21680				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.63493				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.47425				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	100.27528				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	100.28226				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	100.28226				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.28000	99.98268	9.28000	99.95762				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	12.77202	100.00000	12.74343				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	10.30372	100.00000	10.27849				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	99.92767				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.44000	104.00443	9.44000	103.97793				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	101.61670				0.00	0	0
Total IVC041 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	101.22884				0.00	400,000,000	200,000,000
Total IVC042 SPOT										0.00	400,000,000	200,000,000
Total For IVC042										0.00	400,000,000	200,000,000
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	100.55202				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	105.21507				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	101.56927				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	102.60235				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			6.95000	101.70657	6.95000	101.68758				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	101.52144				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	101.17269				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	100.88175				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	101.55137				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	101.28963				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	101.40936				0.00	0	0
Total IVC053 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	100.82235				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	100.37893				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.00000	0.00000	101.53495				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.21643				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	100.69874				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.26840				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.90809				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	101.62184				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	99.81462				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	58.36492	100.00000	58.22353				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.76264				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	100.78542				0.00	0	0
Total KAP001 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP001										0.00	0	0
KAP00: On 13/06/2019 Spot Bond				100.00000	0.00000	100.63141				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00: On 06/06/2019 Spot Bond				100.00000	0.00000	100.77022				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	95.78947	100.00000	95.53806				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	103.17894				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	101.81518				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			8.65000	138.99329	8.65000	138.96131				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	100.38360				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	100.60327				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	100.83335				0.00	0	400,000,000
Total LBK06 SPOT										0.00	0	400,000,000
Total For LBK06										0.00	0	400,000,000
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.43433				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	101.98976				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.36000	98.65556	10.36000	98.62849				0.00	0	0
Total LBK11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	103.70783	9.71000	103.68067			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.57125			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			8.87500	100.94131	8.87500	100.91710		241,400,000,000.00	27,200,000	3,483,900,000	
Total LGL02 SPOT								241,400,000,000.00	27,200,000	3,483,900,000	
Total For LGL02								241,400,000,000.00	27,200,000	3,483,900,000	
LGL03 On 03/04/2018 Spot Bond			9.00500	98.87767	9.00500	98.85388		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			10.03000	100.40031	10.03000	100.37317		103,309,000,000.00	10,300,000	590,300,000	
Total LGL04 SPOT								103,309,000,000.00	10,300,000	590,300,000	
Total For LGL04								103,309,000,000.00	10,300,000	590,300,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.73599		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.85476		0.00	600,000,000	300,000,000	
Total LHL01 SPOT								0.00	600,000,000	300,000,000	
Total For LHL01								0.00	600,000,000	300,000,000	
LHL02 On 13/12/2015 Spot Bond			7.97000	101.96575	7.97000	101.94420		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	100.92998		0.00	0	0	
Total LHL03 SPOT								0.00	0	0	
Total For LHL03								0.00	0	0	
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.46230		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	101.15796		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	101.21031		0.00	0	0	
Total LRFB1 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.29751			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	101.16423			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	100.52878			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ06 On 09/07/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ069 SPOT									0.00	0	0
Total For MAQ069									0.00	0	0
MAQ07 On 30/07/2015 Spot Bond				100.00000	0.00000	99.70691			0.00	0	0
Total MAQ070 SPOT									0.00	0	0
Total For MAQ070									0.00	0	0
MAQ07 On 11/08/2015 Spot Bond				100.00000	0.00000	99.49344			0.00	0	0
Total MAQ071 SPOT									0.00	0	0
Total For MAQ071									0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				100.00000	0.00000	98.95186			0.00	0	0
Total MAQ072 SPOT									0.00	0	0
Total For MAQ072									0.00	0	0
MAQ07 On 09/10/2015 Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	5,100,000,000
Total MAQ073 SPOT									0.00	0	5,100,000,000
Total For MAQ073									0.00	0	5,100,000,000
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.42126			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	102.43915			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.19113			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.20388			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	102.80763				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 05/09/2015 Spot Bond				100.00000	0.00000	99.05629				0.00	0	0
Total MBC024 SPOT										0.00	0	0
Total For MBC024										0.00	0	0
MBC02 On 07/10/2015 Spot Bond				100.00000	0.00000	98.49318				0.00	0	0
Total MBC025 SPOT										0.00	0	0
Total For MBC025										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.29844				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	100.95693				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.36402				0.00	0	2,000,000,000
Total MBF033 SPOT										0.00	0	2,000,000,000
Total For MBF033										0.00	0	2,000,000,000
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.80164				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.04924				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.01016				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	101.26951				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	101.29621				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	101.32547				0.00	0	100,000,000
Total MBF042 SPOT										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBF042									0.00	0	100,000,000
MBF04: On 08/12/2015 Spot Bond				100.00000	0.00000	100.66322			0.00	0	0
Total MBF043 SPOT									0.00	0	0
Total For MBF043									0.00	0	0
MBF04: On 11/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MBF044 SPOT									0.00	0	0
Total For MBF044									0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	99.99991			0.00	1,200,000,000	400,000,000
Total MBF045 SPOT									0.00	1,200,000,000	400,000,000
Total For MBF045									0.00	1,200,000,000	400,000,000
MBP24 On 22/03/2016 Spot Bond			100.00000	54.00626	100.00000	53.87543			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	26.81742	100.00000	26.75246			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	22.19741	100.00000	23.88906			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	22.27050	100.00000	23.98387			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	23.07771	100.00000	23.02180			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	24.13934	100.00000	24.08086			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	101.51442			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.94000	102.46995	8.94000	102.44547		32,184,000,000.00		3,600,000	543,600,000
Total MBSA01 SPOT								32,184,000,000.00		3,600,000	543,600,000
Total For MBSA01								32,184,000,000.00		3,600,000	543,600,000
MBSA0 On 15/04/2019 Spot Bond			8.96000	101.99325	8.96000	101.96884		0.00		0	160,000,000
Total MBSA02 SPOT								0.00		0	160,000,000

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 MBSA02										0.00	0	160,000,000
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.98845				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	100.14521				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	100.15143				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.09000	102.89885	8.09000	102.87656				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			8.93000	101.42603	8.93000	101.40195				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			9.69500	101.72843	9.69500	101.70227				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.41315				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	100.42734				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			9.71000	102.50155	9.71000	102.47483				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			7.12000	102.98439	7.12000	102.96455				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
MIIL02 On 31/05/2017 Spot Bond			9.01500	100.64880	9.01500	100.62456				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MIP4C On 13/01/2016 Spot Bond			100.00000	66.90909	100.00000	66.66667				0.00	0	0
Total MIP4C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MIP4C										0.00	0	0
MIP4F On 13/01/2016 Spot Bond			100.00000	70.64357	100.00000	70.50954				0.00	0	0
Total MIP4F SPOT										0.00	0	0
Total For MIP4F										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.54447				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.57000	106.49368	9.57000	105.33093				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	100.20609				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	35.58480	100.00000	35.49859				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.71500	100.61259	8.71500	100.58914				0.00	0	140,000,000
Total MQB02 SPOT										0.00	0	140,000,000
Total For MQB02										0.00	0	140,000,000
MTN03 On 13/07/2015 Spot Bond			7.07000	99.98064	7.07000	100.00000				0.00	0	60,000,000
Total MTN03 SPOT										0.00	0	60,000,000
Total For MTN03										0.00	0	60,000,000
MTN04 On 13/07/2017 Spot Bond			8.70500	102.58871	8.70500	102.56496				0.00	0	510,000,000
Total MTN04 SPOT										0.00	0	510,000,000
Total For MTN04										0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.41103	100.89771	7.39294				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	7.50601	100.61875	7.48773				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.64168			0.00	0	0
Total N5A16 SPOT									0.00	0	0
Total For N5A16									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.68698			0.00	0	0
Total N5B23 SPOT									0.00	0	0
Total For N5B23									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.69603			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.79446			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.87632			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.24661	100.00000	11.21936			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.04077	100.00000	12.01160			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.89500	92.83891	9.89500	92.81455		110,824,000,000.00		11,200,000	1,111,000,000
Total NAM01 SPOT								110,824,000,000.00		11,200,000	1,111,000,000

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 NAM01									110,824,000,000.00	11,200,000	1,111,000,000
NAM02 On 29/06/2020 Spot Bond			9.52000	100.67598	9.52000	100.65040			19,040,000,000,000.00	2,000,000,000	2,000,000,000
Total NAM02 SPOT									19,040,000,000,000.00	2,000,000,000	2,000,000,000
Total For NAM02									19,040,000,000,000.00	2,000,000,000	2,000,000,000
NBK10 On 25/07/2016 Spot Bond			7.75500	102.41966	7.75500	102.39813			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			9.39000	99.17182	9.39000	99.14709			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			9.02000	104.53177	9.02000	104.50671			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.49500	104.43621	9.49500	104.40988			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	101.91690			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14 On 26/06/2021 Spot Bond			9.38000	100.04657	9.38000	100.04409			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	100.95620			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			9.62000	99.72431	9.62000	99.69426			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15 On 27/08/2017 Spot Bond				100.00000	0.00000	101.99984			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			10.25000	99.07834	10.25000	99.05099			0.00	0	3,500,000,000
Total NBK16A SPOT									0.00	0	3,500,000,000
Total For NBK16A									0.00	0	3,500,000,000
NBK16 On 25/07/2016 Spot Bond				100.00000	0.00000	101.59977			0.00	0	0
Total NBK16B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK16B									0.00	0	0
NBK17, On 22/04/2026 Spot Bond			10.43000	99.16208	10.43000	99.13453			0.00	0	500,000,000
Total NBK17A SPOT									0.00	0	500,000,000
Total For NBK17A									0.00	0	500,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.97452			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18, On 01/06/2020 Spot Bond			9.34000	100.76097	9.34000	100.73585			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.20826			0.00	0	232,000,000
Total NBK18B SPOT									0.00	0	232,000,000
Total For NBK18B									0.00	0	232,000,000
NBK19, On 01/06/2022 Spot Bond			9.77000	100.47151	9.77000	100.44533			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.11242			0.00	1,000,000,000	1,000,000,000
Total NBK19B SPOT									0.00	1,000,000,000	1,000,000,000
Total For NBK19B									0.00	1,000,000,000	1,000,000,000
NBK20, On 01/06/2026 Spot Bond			10.50000	100.29791	10.50000	100.26987			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.35820			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.24069			0.00	600,000,000	300,000,000
Total NBK21B SPOT									0.00	600,000,000	300,000,000
Total For NBK21B									0.00	600,000,000	300,000,000
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.26080			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	101.29454			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	101.33229			0.00	0	0
Total NBK24B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.38715			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	101.85138			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.86140			0.00	0	200,000,000
Total NBK27B SPOT									0.00	0	200,000,000
Total For NBK27B									0.00	0	200,000,000
NBK2A On 15/09/2015 Spot Bond			6.87000	104.04130	6.87000	104.02195		2,061,000,000,000.00		300,000,000	2,480,000,000
Total NBK2A SPOT								2,061,000,000,000.00		300,000,000	2,480,000,000
Total For NBK2A								2,061,000,000,000.00		300,000,000	2,480,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	100.87685			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			9.01000	112.00313	9.01000	111.97630		105,417,000,000.00		11,700,000	3,435,300,000
Total NBK3A SPOT								105,417,000,000.00		11,700,000	3,435,300,000
Total For NBK3A								105,417,000,000.00		11,700,000	3,435,300,000
NBK4 On 28/10/2024 Spot Bond			10.82500	38.48549	10.82500	38.47466			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.90666			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			7.80000	103.88569	7.80000	103.86410			0.00	0	0
Total NBK9A SPOT									0.00	0	0
Total For NBK9A									0.00	0	0
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.40821			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	97.41296			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	100.85956			0.00	0	0
Total NCLN62 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.62766				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	101.61683				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	93.90456				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.30141				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	100.44575				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	100.42307				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	100.68898				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.40914				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	100.39620				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	100.39593				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	101.48641				0.00	0	0
Total NCLN81 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.45602				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			9.99500	104.26035	9.99500	107.10268				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	100.45323				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			10.03000	103.07710	10.03000	105.96801				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	100.45602				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	100.41020				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	100.46456				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	100.46048				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.46605				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	100.85591				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.07766				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.15350				0.00	0	0
Total NCLN94 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN94										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.47000	103.88801	7.47000	103.86702				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	101.85608				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	99.82135				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.14000	102.09924	10.14000	104.71640				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	98.64572				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	102.06564				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	99.92683				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.33271				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2025 Spot Bond			11.26000	102.30690	11.26000	100.49842				0.00	0	1,500,000,000
Total NED20 SPOT										0.00	0	1,500,000,000
Total For NED20										0.00	0	1,500,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.12757				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	117.99702	9.44500	117.96744				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	101.10559				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	110.84400	10.00000	110.81500				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			2.17000	171.79972	2.17000	171.74079				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			2.47500	99.68161	2.47500	113.58076				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	187.65570	3.45000	187.59064				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			2.86500	109.85321	2.86500	109.80998				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			3.19000	149.98106	3.19000	142.06825				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.10000	153.81128	3.10000	153.75358				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.76000	106.76991	8.76000	106.74462				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.39000	105.36681	9.39000	105.50666				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	101.18294				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.00206				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	101.03742				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	101.01623				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.07839				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.59000	105.37823	9.59000	106.70311				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.05862				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.04449				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.13902				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.79000	105.38976	9.79000	105.52536				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.07274				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.07981				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.19969				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.34066				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.25472				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.10099				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			8.73000	111.56274	8.73000	111.53670				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			9.47000	116.87292	9.47000	116.84354				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			2.06500	175.46281	2.06500	175.40310				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			10.40000	114.65142	10.40000	114.61967				0.00	0	2,520,000,000
Total NRA028 SPOT										0.00	0	2,520,000,000
Total For NRA028										0.00	0	2,520,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.86533				0.00	500,000,000	500,000,000
Total NTC12 SPOT										0.00	500,000,000	500,000,000
Total For NTC12										0.00	500,000,000	500,000,000
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.60553				0.00	0	0
Total NTC15 SPOT										0.00	0	0
Total For NTC15										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.47093				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.80572				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	100.98922				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.11985				0.00	0	0
Total NYT101 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.38054			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	18.32220	100.00000	18.27781			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	98.91305	100.00000	98.64498			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			6.96000	102.40956	6.96000	102.39042			0.00	0	500,000,000
Total OML01 SPOT									0.00	0	500,000,000
Total For OML01									0.00	0	500,000,000
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.04285			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			9.91000	97.24667	9.91000	98.88151			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	100.74282			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			10.10000	101.00552	10.10000	101.80383			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			10.67500	100.91122	10.67500	101.55553			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.25000	101.35172	11.25000	101.70447			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	39.30544	100.00000	39.21022			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	100.19000			0.00	0	0
Total PBET01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBET01										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	110.84400	10.00000	110.81500				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM16 On 02/09/2015 Spot Bond				100.00000	0.00000	102.63267				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	100.71041				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PMM18 On 04/11/2015 Spot Bond				100.00000	0.00000	101.33746				0.00	0	0
Total PMM18 SPOT										0.00	0	0
Total For PMM18										0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	101.21005				0.00	0	0
Total PMM19 SPOT										0.00	0	0
Total For PMM19										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.38136				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	99.70739				0.00	0	3,300,000,000
Total PPC002 SPOT										0.00	0	3,300,000,000
Total For PPC002										0.00	0	3,300,000,000
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	101.72947				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			9.67000	102.54214	9.67000	101.18690				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	101.50282				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	101.54430				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	101.56297				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.60445			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.78276			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	101.82422			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	101.67647			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			8.07000	43.79154	8.07000	43.78208			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			5.97000	105.66122	5.97000	105.64413		167,757,000,000,000.00	28,100,000,000	185,037,300,900	
Total R158 SPOT								167,757,000,000,000.00	28,100,000,000	185,037,300,900	
Total For R158								167,757,000,000,000.00	28,100,000,000	185,037,300,900	
R158P On 15/09/2015 Spot Bond			6.63000	98.86859	6.63000	98.85084		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			6.73000	111.91755	6.73000	111.89742		286,698,000,000,000.00	42,600,000,000	197,919,758,600	
Total R159 SPOT								286,698,000,000,000.00	42,600,000,000	197,919,758,600	
Total For R159								286,698,000,000,000.00	42,600,000,000	197,919,758,600	
R159P On 15/09/2016 Spot Bond			6.56000	92.71895	6.56000	92.70269		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	
R186 On 21/12/2026 Spot Bond			8.18000	117.67273	8.25000	117.07654		540,296,337,594,000.00	1,410,794,173,300	1,259,304,527,800	
Total R186 SPOT								540,296,337,594,000.00	1,410,794,173,300	1,259,304,527,800	
Total For R186								540,296,337,594,000.00	1,410,794,173,300	1,259,304,527,800	
R187P On 21/12/2026 Spot Bond			7.99000	40.81799	7.99000	40.80925		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			7.91000	38.10506	7.91000	38.09698		0.00	0	0	
Total R188P SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.66000	288.63531	1.66000	288.54027			26,692,800,000,000.00	16,080,000,000	30,708,951,800
Total R197 SPOT									26,692,800,000,000.00	16,080,000,000	30,708,951,800
Total For R197									26,692,800,000,000.00	16,080,000,000	30,708,951,800
R202 On 07/12/2033 Spot Bond			1.85000	234.40701	1.85000	234.32859			20,368,500,000,000.00	11,010,000,000	204,640,047,700
Total R202 SPOT									20,368,500,000,000.00	11,010,000,000	204,640,047,700
Total For R202									20,368,500,000,000.00	11,010,000,000	204,640,047,700
R2023 On 28/02/2023 Spot Bond			8.03000	101.27470	8.09500	100.89174			409,089,153,000,000.00	50,945,100,000	407,856,144,400
Total R2023 SPOT									409,089,153,000,000.00	50,945,100,000	407,856,144,400
Total For R2023									409,089,153,000,000.00	50,945,100,000	407,856,144,400
R203 On 15/09/2017 Spot Bond			7.09500	104.98324	7.15500	104.84264			579,582,880,500,000.00	504,521,900,000	2,081,893,486,700
Total R203 SPOT									579,582,880,500,000.00	504,521,900,000	2,081,893,486,700
Total For R203									579,582,880,500,000.00	504,521,900,000	2,081,893,486,700
R2030 On 31/01/2030 Spot Bond			8.67500	98.09826	8.67500	98.07524			494,163,117,127,500.00	172,237,823,300	244,759,968,600
Total R2030 SPOT									494,163,117,127,500.00	172,237,823,300	244,759,968,600
Total For R2030									494,163,117,127,500.00	172,237,823,300	244,759,968,600
R2032 On 31/03/2032 Spot Bond			8.77500	97.78639	8.77500	97.76344			144,058,297,500,000.00	16,416,900,000	372,983,204,000
Total R2032 SPOT									144,058,297,500,000.00	16,416,900,000	372,983,204,000
Total For R2032									144,058,297,500,000.00	16,416,900,000	372,983,204,000
R2037 On 31/01/2037 Spot Bond			8.91000	99.94468	8.91000	99.92061			985,242,179,295,000.00	110,577,124,500	1,075,182,265,300
Total R2037 SPOT									985,242,179,295,000.00	110,577,124,500	1,075,182,265,300
Total For R2037									985,242,179,295,000.00	110,577,124,500	1,075,182,265,300
R204 On 21/12/2018 Spot Bond			7.45000	102.13587	7.51000	101.93463			166,608,424,425,000.00	693,504,486,500	339,542,055,100
Total R204 SPOT									166,608,424,425,000.00	693,504,486,500	339,542,055,100
Total For R204									166,608,424,425,000.00	693,504,486,500	339,542,055,100
R2044 On 31/01/2044 Spot Bond			8.96000	101.80410	8.96000	101.77945			302,127,445,760,000.00	33,719,581,000	497,668,859,700
Total R2044 SPOT									302,127,445,760,000.00	33,719,581,000	497,668,859,700
Total For R2044									302,127,445,760,000.00	33,719,581,000	497,668,859,700
R2048 On 28/02/2048 Spot Bond			8.95000	101.10889	8.95000	101.08484			977,154,732,315,000.00	109,179,299,700	462,855,017,500
Total R2048 SPOT									977,154,732,315,000.00	109,179,299,700	462,855,017,500
Total For R2048									977,154,732,315,000.00	109,179,299,700	462,855,017,500
R207 On 15/01/2020 Spot Bond			7.65000	98.48058	7.71000	98.23745			539,958,005,000,000.00	201,301,700,000	1,220,490,116,500
Total R207 SPOT									539,958,005,000,000.00	201,301,700,000	1,220,490,116,500
Total For R207									539,958,005,000,000.00	201,301,700,000	1,220,490,116,500
R208 On 31/03/2021 Spot Bond			7.80500	97.13153	7.87000	96.82513			554,972,990,537,000.00	71,104,803,400	1,132,913,870,800
Total R208 SPOT									554,972,990,537,000.00	71,104,803,400	1,132,913,870,800
Total For R208									554,972,990,537,000.00	71,104,803,400	1,132,913,870,800

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 R208									4,972,990,537,000.00	71,104,803,400	132,913,870,800
R209 On 31/03/2036 Spot Bond			8.76500	77.93709	8.84500	77.30466			702,395,857,125,500.00	194,226,566,700	852,611,239,000
Total R209 SPOT									12,395,857,125,500.00	194,226,566,700	852,611,239,000
Total For R209									12,395,857,125,500.00	194,226,566,700	852,611,239,000
R210 On 31/03/2028 Spot Bond			1.70000	178.82234	1.70000	178.76324			10,880,000,000,000.00	6,400,000,000	39,447,378,400
Total R210 SPOT									10,880,000,000,000.00	6,400,000,000	39,447,378,400
Total For R210									10,880,000,000,000.00	6,400,000,000	39,447,378,400
R211 On 31/01/2017 Spot Bond			0.78000	135.14518	0.79000	135.08351			11,963,499,600,000.00	15,337,820,000	75,620,667,400
Total R211 SPOT									11,963,499,600,000.00	15,337,820,000	75,620,667,400
Total For R211									11,963,499,600,000.00	15,337,820,000	75,620,667,400
R212 On 31/01/2022 Spot Bond			1.63000	140.57191	1.63000	140.52565			4,401,000,000,000.00	2,700,000,000	128,439,710,400
Total R212 SPOT									4,401,000,000,000.00	2,700,000,000	128,439,710,400
Total For R212									4,401,000,000,000.00	2,700,000,000	128,439,710,400
R213 On 28/02/2031 Spot Bond			8.64000	88.65108	8.71000	88.09840			244,583,413,568,000.00	144,049,006,200	662,092,308,500
Total R213 SPOT									14,583,413,568,000.00	144,049,006,200	662,092,308,500
Total For R213									14,583,413,568,000.00	144,049,006,200	662,092,308,500
R214 On 28/02/2041 Spot Bond			8.88500	78.43730	8.88500	78.41877			963,995,129,000,000.00	333,595,400,000	816,110,819,400
Total R214 SPOT									3,995,129,000,000.00	333,595,400,000	816,110,819,400
Total For R214									3,995,129,000,000.00	333,595,400,000	816,110,819,400
R228C On 15/09/2015 Spot Bond			6.63000	98.86859	6.63000	98.85084			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			6.55000	95.76636	6.55000	95.74958			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			6.56000	92.71895	6.56000	92.70269			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.57000	97.20062	6.57000	97.18362			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			6.55000	94.13878	6.55000	94.12220			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			6.61000	91.07743	6.61000	91.06125			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			7.13000	87.30919	7.13000	87.29248				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.18000	84.20464	7.18000	84.18841				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			7.51500	80.51863	7.51500	80.50240				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			7.49500	77.65414	7.49500	77.63853				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			7.47500	74.90601	7.47500	74.89099				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			7.46500	72.23815	7.46500	72.22369				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			7.67000	68.96305	7.67000	68.94887				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			7.65000	66.48559	7.65000	66.47196				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			7.79000	63.52576	7.79000	63.51250				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			7.76000	61.25796	7.76000	61.24522				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			7.73000	59.08820	7.73000	59.07595				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			7.70000	57.01177	7.70000	57.00000				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			7.66000	55.06629	7.66000	55.05498				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			7.62000	53.20773	7.62000	53.19686				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			8.19000	48.80373	8.19000	48.79302				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.15000	47.05418	8.15000	47.04391				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			8.11000	45.38482	8.11000	45.37496				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			8.07000	43.79154	8.07000	43.78208				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			8.03000	42.27049	8.03000	42.26140				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			7.99000	40.81799	7.99000	40.80925				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			7.95000	39.43060	7.95000	39.42220				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			7.91000	38.10506	7.91000	38.09698				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	101.33522				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.03442				0.00	0	0
Total RCSB05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	100.95894			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.79383			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	31.88594	100.00000	31.80869			0.00	0	500,000,000
Total RCSB1U SPOT									0.00	0	500,000,000
Total For RCSB1U									0.00	0	500,000,000
RCSB2 On 24/07/2017 Spot Bond			100.00000	16.37082	100.00000	16.33073			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	30.17466	100.00000	30.10155			0.00	0	900,000,000
Total RCSB3U SPOT									0.00	0	900,000,000
Total For RCSB3U									0.00	0	900,000,000
RCSB4 On 07/11/2015 Spot Bond			100.00000	95.62016	100.00000	95.37685			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	41.55932	100.00000	41.45864			0.00	0	0
Total RCSB5U SPOT									0.00	0	0
Total For RCSB5U									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	17.12156	100.00000	17.08008			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	20.91267	100.00000	20.85875			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.73039	100.00000	8.70592			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	15.90063	100.00000	15.85963			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	12.88241	100.00000	12.84919			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
RDF05I On 04/12/2019 Spot Bond			100.00000	9.91048	100.00000	9.88493				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.68339				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	100.63341				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.00201				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.05297				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.95154				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				100.00000	0.00000	102.16678				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	100.38796				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				100.00000	0.00000	100.89421				0.00	0	0
Total RDFC23 SPOT										0.00	0	0
Total For RDFC23										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	100.93172				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.16562				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/11/2015 Spot Bond				100.00000	0.00000	100.97769				0.00	0	0
Total REBC01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For REBC01										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	101.03256				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	17.20329	100.00000	17.16161				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	12.06810	100.00000	12.03888				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	9.99858	100.00000	9.97435				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	9.23908	100.00000	9.21670				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.17540				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	102.02330				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	101.48757				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	100.77212				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	102.10121				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	100.96403				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	100.76239				0.00	0	0
Total RES30 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.20737				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	99.86226				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	87.44458				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	85.35681				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	94.43443				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	93.67893				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	100.42579				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	82.82344				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	96.92382				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	107.46342	12.35000	107.42785				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	15.88938	100.00000	15.85088				0.00	0	0
Total RP020 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RP020									0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.63831			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	6.12437	100.00000	6.10970			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	33.32910	100.00000	33.24835			0.00	0	0
Total RPP041U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	61.41475	100.00000	61.26597			0.00	0	0
Total RPP071U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	14.04079	100.00000	13.93674			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	44.97314	100.00000	44.86419			0.00	0	0
Total RPP091U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	102.47780			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	80.55744			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.24000	105.46956	9.24000	105.44353		45,276,000,000.00	4,900,000	863,900,000	
Total RW21 SPOT								45,276,000,000.00	4,900,000	863,900,000	
Total For RW21								45,276,000,000.00	4,900,000	863,900,000	
RW23 On 10/12/2023 Spot Bond			9.61500	100.27045	9.61500	100.24473		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			9.97000	86.33044	9.97000	102.91549		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	96.97853		0.00	0	0	
Total SBC2 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.93000	105.13975	7.93000	105.11753			0.00	0	0
Total SBK12 SPOT									0.00	0	0
Total For SBK12									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.84400	10.00000	110.81500			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.06066			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.40500	101.64824	9.40500	101.62271			0.00	0	511,700,000
Total SBK14 SPOT									0.00	0	511,700,000
Total For SBK14									0.00	0	511,700,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.50514			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	101.70252			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	103.04438			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.25036			0.00	2,190,000,000	1,415,500,000
Total SBK18 SPOT									0.00	2,190,000,000	1,415,500,000
Total For SBK18									0.00	2,190,000,000	1,415,500,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.83162			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.08682			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.96970			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.21941			0.00	0	0
Total SBK22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK22										0.00	0	0
SBK23 On 28/05/2027 Spot Bond			11.69500	100.59042	11.69500	100.78843				0.00	0	2,000,000,000
Total SBK23 SPOT										0.00	0	2,000,000,000
Total For SBK23										0.00	0	2,000,000,000
SBK9 On 10/04/2018 Spot Bond			9.01000	100.70458	9.01000	100.68034			43,248,000,000.00		4,800,000	2,374,800,000
Total SBK9 SPOT									43,248,000,000.00		4,800,000	2,374,800,000
Total For SBK9									43,248,000,000.00		4,800,000	2,374,800,000
SBN27 On 15/09/2015 Spot Bond			7.46000	105.39294	7.46000	105.37168				0.00	0	0
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			8.05000	105.28708	8.05000	105.26419				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			7.22000	105.43606	7.22000	105.41547				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			8.55500	102.10025	8.55500	102.07701				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			7.36500	105.41001	7.36500	105.38901				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			8.09000	105.27991	8.09000	105.25691				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	100.57845				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.21783				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.04500	104.42248	8.04500	104.40009				0.00	0	400,000,000
Total SBS13 SPOT										0.00	0	400,000,000
Total For SBS13										0.00	0	400,000,000
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.90231				0.00	1,000,000,000	1,000,000,000
Total SBS15 SPOT										0.00	1,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS15									0.00	1,000,000,000	1,000,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.44050			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	101.58027			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			9.63000	103.01746	9.63000	102.99100			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.15000	100.96305	10.15000	100.93590			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.35255			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.19031			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	102.06034			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			8.84000	101.30648	8.84000	101.28267		281,996,000,000.00		31,900,000	361,500,000
Total SBS25 SPOT								281,996,000,000.00		31,900,000	361,500,000
Total For SBS25								281,996,000,000.00		31,900,000	361,500,000
SBS26 On 28/02/2017 Spot Bond			100.00000	26.78839	100.00000	26.72845			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			9.63500	106.86100	9.63500	106.83323		2,890,500,000,000.00		300,000,000	2,870,000,000
Total SBS27 SPOT								2,890,500,000,000.00		300,000,000	2,870,000,000
Total For SBS27								2,890,500,000,000.00		300,000,000	2,870,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	99.61382			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			8.87000	100.16195	8.87000	100.13820			0.00	0	0
Total SBS29 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.16000	88.37585	10.16000	88.35205			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	99.81988			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.90000	100.04435	9.90000	100.01794			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	100.47750			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	100.49047			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			10.05000	103.47772	10.05000	103.45016			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	101.49153			0.00	500,000,000	1,050,000,000
Total SBS35 SPOT									0.00	500,000,000	1,050,000,000
Total For SBS35									0.00	500,000,000	1,050,000,000
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	101.55535			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			9.14000	99.39797	9.14000	99.37343			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.31000	96.86086	10.31000	96.83397			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			10.86000	96.12861	10.86000	96.10054			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			9.57000	96.82491	9.57000	96.80032		72,732,000,000.00		7,600,000	577,600,000
Total SBS4 SPOT								72,732,000,000.00		7,600,000	577,600,000

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 SBS4										72,732,000,000.00	7,600,000	577,600,000
SBS9 On 07/07/2016 Spot Bond			7.37000	103.97970	7.37000	103.95926				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			2.27000	125.12635	2.27000	276.56367				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.40000	132.61912	1.40000	133.84879				0.00	0	0
Total SBSI12 SPOT										0.00	0	0
Total For SBSI12										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	22.99470	100.00000	22.93900				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.05860				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	35.15585	100.00000	35.07069				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				168.81421	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			2.06000	118.18498	2.06000	132.52993				0.00	0	0
Total SHI05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.79865	6.50000	101.78086			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	101.58550			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.71737			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			8.65500	100.51955	8.65500	100.49628		30,292,500,000.00	3,500,000	263,500,000	
Total SHS05 SPOT								30,292,500,000.00	3,500,000	263,500,000	
Total For SHS05								30,292,500,000.00	3,500,000	263,500,000	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.35993		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	100.20229		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	100.41132		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	37.53519	100.00000	37.44426		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	110.84400	10.00000	110.81500		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	100.66086		0.00	0	0	
Total SHS12 SPOT								0.00	0	0	
Total For SHS12								0.00	0	0	
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.61629		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	53.09706	100.00000	52.96843		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	41.25516	100.00000	41.15521			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	42.71455	100.00000	42.61107			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			9.49500	104.72361	9.49500	104.69721			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	99.83900			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.09795			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.29895			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.31014			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.77000	100.62556	9.77000	100.59934		54,712,000,000.00	5,600,000	5,500,000	
Total SHS25 SPOT								54,712,000,000.00	5,600,000	5,500,000	
Total For SHS25								54,712,000,000.00	5,600,000	5,500,000	
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.27979			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.98000	105.65234	7.98000	105.62951			0.00	0	1,140,000,000
Total SLI2 SPOT									0.00	0	1,140,000,000
Total For SLI2									0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.16000	102.35317	9.16000	102.32785			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			8.55500	102.10025	8.55500	102.07701			0.00	0	3,770,000,000
Total SNT01 SPOT									0.00	0	3,770,000,000

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 SNT01									0.00	0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.10072			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.11109			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	101.49319			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.05895			0.00	0	719,500,000
Total SPDA5 SPOT									0.00	0	719,500,000
Total For SPDA5									0.00	0	719,500,000
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.08753			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	101.06627			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.25500	101.65316	8.25500	101.63069			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.11389			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	99.94172			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.46000	96.67180	9.46000	96.64738		197,714,000,000.00	20,900,000	660,700,000	
Total SSA06 SPOT								197,714,000,000.00	20,900,000	660,700,000	
Total For SSA06								197,714,000,000.00	20,900,000	660,700,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.94313			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	100.38580			0.00	0	0
Total SSN002 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN002										0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	101.67959				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.44000	90.24519	9.44000	90.22245				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.44000	90.24519	9.44000	90.22245				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			9.13000	93.16432	9.13000	93.14134				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	100.55292				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			8.03500	103.11498	8.03500	103.09291				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			2.36500	114.25683	2.36500	114.65253				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			8.82000	98.10669	8.82000	98.08356				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			8.50000	104.46975	8.50000	101.10312				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			10.29000	102.03852	10.29000	102.01056				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	100.82170				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			10.58000	75.48599	10.58000	75.46484				0.00	0	0
Total SSN021 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	99.83816				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	99.93833				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond				100.00000	0.00000	100.40307				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	99.93111				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	100.35088				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	101.04517				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 17/03/2020 Spot Bond				100.00000	0.00000	100.56648				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03 On 02/06/2020 Spot Bond				100.00000	0.00000	100.92049				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY1234 On 26/08/2015 Spot Bond				100.00000	0.00000	99.20118				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY1235 On 21/07/2015 Spot Bond				100.00000	0.00000	99.85985				0.00	0	0
Total SY1235 SPOT										0.00	0	0
Total For SY1235										0.00	0	0
SY1237 On 28/07/2015 Spot Bond				100.00000	0.00000	98.68200				0.00	0	0
Total SY1237 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1237										0.00	0	0
SY123E On 28/07/2015 Spot Bond				100.00000	0.00000	98.68153				0.00	0	0
Total SY1238 SPOT										0.00	0	0
Total For SY1238										0.00	0	0
SY123E On 04/08/2015 Spot Bond				100.00000	0.00000	98.78589				0.00	0	0
Total SY1239 SPOT										0.00	0	0
Total For SY1239										0.00	0	0
SY124C On 14/08/2015 Spot Bond				100.00000	0.00000	99.43296				0.00	0	0
Total SY1240 SPOT										0.00	0	0
Total For SY1240										0.00	0	0
SY1241 On 18/08/2015 Spot Bond				100.00000	0.00000	99.36572				0.00	0	0
Total SY1241 SPOT										0.00	0	0
Total For SY1241										0.00	0	0
SY124Z On 17/08/2015 Spot Bond				100.00000	0.00000	99.37969				0.00	0	0
Total SY1242 SPOT										0.00	0	0
Total For SY1242										0.00	0	0
SY124C On 17/08/2015 Spot Bond				100.00000	0.00000	99.38145				0.00	0	0
Total SY1243 SPOT										0.00	0	0
Total For SY1243										0.00	0	0
SY1244 On 18/08/2015 Spot Bond				100.00000	0.00000	99.36197				0.00	0	0
Total SY1244 SPOT										0.00	0	0
Total For SY1244										0.00	0	0
SY124E On 21/08/2015 Spot Bond				100.00000	0.00000	99.30880				0.00	0	0
Total SY1246 SPOT										0.00	0	0
Total For SY1246										0.00	0	0
SY1247 On 28/08/2015 Spot Bond				100.00000	0.00000	99.18376				0.00	0	0
Total SY1247 SPOT										0.00	0	0
Total For SY1247										0.00	0	0
SY124E On 08/09/2015 Spot Bond				100.00000	0.00000	98.98324				0.00	0	0
Total SY1248 SPOT										0.00	0	0
Total For SY1248										0.00	0	0
SY124E On 10/09/2015 Spot Bond				100.00000	0.00000	98.95350				0.00	0	0
Total SY1249 SPOT										0.00	0	0
Total For SY1249										0.00	0	0
SY125C On 16/09/2015 Spot Bond				100.00000	0.00000	98.85523				0.00	0	0
Total SY1250 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1250										0.00	0	0
SY1251 On 22/07/2015 Spot Bond				100.00000	0.00000	99.56469				0.00	0	0
Total SY1251 SPOT										0.00	0	0
Total For SY1251										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.43000	104.80983	6.43000	104.79161				0.00	0	0
Total SZ18 SPOT										0.00	0	0
Total For SZ18										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.90000	103.21986	8.90000	103.19530				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.08038				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.15116				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.36000	97.96574	9.36000	100.36955				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	61.51601	100.00000	61.36699				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	99.87560				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	101.34746				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	100.38649				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	100.39900				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	100.41889				0.00	1,570,000,000	1,240,000,000
Total TFS123 SPOT										0.00	1,570,000,000	1,240,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS123										0.00	1,570,000,000	1,240,000,000
TFS131 On 20/11/2015 Spot Bond			100.00000	87.69313	100.00000	87.56980				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	102.83001				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	101.44472				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	101.43590				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.14139				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.14488				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	101.46173				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			7.63000	105.05706	7.63000	105.03533				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.71301				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	101.75890				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	99.91517	7.83000	103.80482				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	101.68777				0.00	0	0
Total TH10A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	101.74514				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	103.89423				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	101.68777				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	101.74514				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	86.80781	7.16000	103.47940				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	101.85756				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.84839				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	102.06860				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	102.03878				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	102.93946				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	102.83640				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH10D2 On 18/07/2041 Spot Bond				100.00000	0.00000	99.85850				0.00	0	0
Total TH11A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	99.85239				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	99.90563	8.73000	104.24189				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	99.61112				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	99.85354				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			8.98000	92.08718	8.98000	97.86896				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	99.44633				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	99.86359				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	99.84379				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	99.84589				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	99.85683				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	99.82696				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	99.82773				0.00	0	0
Total TH11C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11C2										0.00	0	0
TH11C: On 18/07/2041 Spot Bond				100.00000	0.00000	99.84485				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				100.00000	0.00000	102.77913				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				100.00000	0.00000	99.76661				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				100.00000	0.00000	99.78246				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A: On 21/08/2048 Spot Bond				100.00000	0.00000	101.06609				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	101.10181				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.31000	101.93883	9.31000	103.11037				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.00000	0.00000	101.08038				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.00000	0.00000	101.13038				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.22000	101.07652	9.22000	101.05135				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	101.09359				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	101.15116				0.00	0	0
Total TH12A8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A8										0.00	0	0
TH12A: On 21/02/2048 Spot Bond			9.33000	90.41067	9.33000	99.88909				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	101.19461				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	101.19461				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	101.21590				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.21590				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.30863				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	101.30863				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	101.33092				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	101.32948				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.76989				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	101.76989				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	101.98484				0.00	0	0
Total TH12D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	101.78850				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	101.75760				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	5.71290	101.06155	5.69878				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	101.89482				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	101.72312				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	102.08570				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	101.72312				0.00	0	0
Total THE9A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.74610				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	101.75760				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.70933				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	101.74610				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	101.87252				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	101.87252				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	101.87252				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	102.05638				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	102.10234				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	102.04489				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	102.96382				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	103.02123				0.00	0	0
Total THE9D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	102.99827			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.59000	89.37544	9.59000	89.32013			0.00	0	79,100,000
Total TL20 SPOT									0.00	0	79,100,000
Total For TL20									0.00	0	79,100,000
TL20/R On 25/11/2020 Spot Bond			10.00000	110.84400	10.00000	110.81500			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.30500	103.48091	8.30500	103.45804			0.00	0	13,100,000,000
Total TN17 SPOT									0.00	0	13,100,000,000
Total For TN17									0.00	0	13,100,000,000
TN20 On 17/09/2020 Spot Bond			9.60000	106.97234	9.60000	106.94508		1,183,680,000,000.00		123,300,000	11,765,800,000
Total TN20 SPOT								1,183,680,000,000.00		123,300,000	11,765,800,000
Total For TN20								1,183,680,000,000.00		123,300,000	11,765,800,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.44115	100.00000	1.79703			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.84500	107.33139	9.84500	107.30336			0.00	0	9,570,000,000
Total TN23 SPOT									0.00	0	9,570,000,000
Total For TN23									0.00	0	9,570,000,000
TN25 On 19/08/2025 Spot Bond			10.01000	100.59161	10.01000	100.56448			0.00	0	17,050,000,000
Total TN25 SPOT									0.00	0	17,050,000,000
Total For TN25									0.00	0	17,050,000,000
TN27 On 14/11/2027 Spot Bond			10.05000	93.42246	10.05000	93.39756		260,295,000,000.00		25,900,000	9,845,500,000
Total TN27 SPOT								260,295,000,000.00		25,900,000	9,845,500,000
Total For TN27								260,295,000,000.00		25,900,000	9,845,500,000
TN30 On 09/10/2030 Spot Bond			10.47000	102.94670	10.47000	102.91801			0.00	0	12,000,000,000
Total TN30 SPOT									0.00	0	12,000,000,000
Total For TN30									0.00	0	12,000,000,000
TN40 On 09/10/2040 Spot Bond			10.81000	102.26828	10.81000	102.23887			0.00	0	8,100,000,000
Total TN40 SPOT									0.00	0	8,100,000,000
Total For TN40									0.00	0	8,100,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.66024			0.00	0	0
Total TNF16 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TNF16										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.92960				0.00	0	150,000,000
Total TNF18 SPOT										0.00	0	150,000,000
Total For TNF18										0.00	0	150,000,000
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	101.22434				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	101.25489				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	101.25803				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	101.40873				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	101.72115				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	101.25649				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.84400	10.00000	110.81500				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.14217				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.14500				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.05182				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	99.73694				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	100.37549	10.00000	100.34862				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	100.36612	9.75000	100.33993				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	10.36809	100.00000	10.34136				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	100.55498				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	100.58861				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.22254	100.00000	8.20262				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.76006	100.00000	8.73884				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.60728				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.08257	100.00000	9.06056				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.61101				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.35133	100.00000	9.32868				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.71521				0.00	0	0
Total TRAD1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.63020	100.00000	12.59960				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.94419				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	16.23158	100.00000	16.19227				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	13.67327	100.00000	13.64015				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP17 On 09/07/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP17 On 23/07/2015 Spot Bond				100.00000	0.00000	99.81715				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP17 On 06/08/2015 Spot Bond				100.00000	0.00000	99.55703				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP17 On 20/08/2015 Spot Bond				100.00000	0.00000	99.29022				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP17 On 03/09/2015 Spot Bond				100.00000	0.00000	99.02562				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP17 On 17/09/2015 Spot Bond				100.00000	0.00000	104.55524				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP17 On 15/10/2015 Spot Bond				100.00000	0.00000	103.35721				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP17 On 29/10/2015 Spot Bond				100.00000	0.00000	97.97193				0.00	0	0
Total TSP178 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP178										0.00	0	0
TSP178 On 26/11/2015 Spot Bond				100.00000	0.00000	97.48077				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP179 On 10/12/2015 Spot Bond				100.00000	0.00000	97.16969				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP180 On 21/01/2016 Spot Bond				100.00000	0.00000	96.46786				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP181 On 04/02/2016 Spot Bond				100.00000	0.00000	96.24078				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP183 On 18/02/2016 Spot Bond				100.00000	0.00000	95.90378				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				100.00000	0.00000	95.58930				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP185 On 17/03/2016 Spot Bond				100.00000	0.00000	95.23059				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP186 On 31/03/2016 Spot Bond				100.00000	0.00000	94.96140				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP188 On 12/11/2015 Spot Bond				100.00000	0.00000	97.78604				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP189 On 12/05/2016 Spot Bond				100.00000	0.00000	94.20399				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP190 On 26/05/2016 Spot Bond				100.00000	0.00000	93.87901				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP191 On 09/06/2016 Spot Bond				100.00000	0.00000	93.53723				0.00	0	0
Total TSP192 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP192										0.00	0	0
TSP192 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP193 On 14/01/2016 Spot Bond			100.00000	70.50954	100.00000	70.37577				0.00	0	25,000,000,000
Total TSP194 SPOT										0.00	0	25,000,000,000
Total For TSP194										0.00	0	25,000,000,000
TSP194 On 28/08/2019 Spot Bond			100.00000	14.76605	100.00000	14.73028				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TTO01U On 28/07/2015 Spot Bond				100.00000	0.00000	102.99945				0.00	0	0
Total TWC083 SPOT										0.00	0	0
Total For TWC083										0.00	0	0
TWC083 On 21/09/2015 Spot Bond				100.00000	0.00000	100.38219				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC090 On 10/07/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC092 SPOT										0.00	0	0
Total For TWC092										0.00	0	0
TWC092 On 13/07/2015 Spot Bond				100.00000	0.00000	101.58688				0.00	0	0
Total TWC093 SPOT										0.00	0	0
Total For TWC093										0.00	0	0
TWC093 On 15/07/2015 Spot Bond				100.00000	0.00000	101.55122				0.00	0	0
Total TWC094 SPOT										0.00	0	0
Total For TWC094										0.00	0	0
TWC094 On 16/10/2015 Spot Bond				100.00000	0.00000	99.94383				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC095 On 24/07/2015 Spot Bond				100.00000	0.00000	101.49773				0.00	0	0
Total TWC096 SPOT										0.00	0	0
Total For TWC096										0.00	0	0
TWC096 On 27/07/2015 Spot Bond				100.00000	0.00000	101.44624				0.00	0	0
Total TWC097 SPOT										0.00	0	0
Total For TWC097										0.00	0	0
TWC097 On 06/11/2015 Spot Bond				100.00000	0.00000	101.16712				0.00	0	0
Total TWC098 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC098										0.00	0	0
TWC09 On 18/08/2015 Spot Bond				100.00000	0.00000	101.00877				0.00	0	0
Total TWC099 SPOT										0.00	0	0
Total For TWC099										0.00	0	0
TWC10 On 21/08/2015 Spot Bond				100.00000	0.00000	100.87596				0.00	0	0
Total TWC100 SPOT										0.00	0	0
Total For TWC100										0.00	0	0
TWC10 On 26/08/2015 Spot Bond				100.00000	0.00000	100.73946				0.00	0	0
Total TWC101 SPOT										0.00	0	0
Total For TWC101										0.00	0	0
TWC10 On 24/08/2015 Spot Bond				100.00000	0.00000	100.84664				0.00	0	0
Total TWC102 SPOT										0.00	0	0
Total For TWC102										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.00000	0.00000	100.88385				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 16/07/2015 Spot Bond				100.00000	0.00000	100.36707				0.00	0	0
Total TWC104 SPOT										0.00	0	0
Total For TWC104										0.00	0	0
TWC10 On 12/10/2015 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total TWC105 SPOT										0.00	0	0
Total For TWC105										0.00	0	0
TWC10 On 14/10/2015 Spot Bond			100.00000	79.86871	100.00000	79.69432				0.00	0	0
Total TWC106 SPOT										0.00	0	0
Total For TWC106										0.00	0	0
TWCJ1 On 13/07/2015 Spot Bond				100.00000	0.00000	101.76732				0.00	0	0
Total TWCJ18 SPOT										0.00	0	0
Total For TWCJ18										0.00	0	0
TWCJ1 On 26/08/2015 Spot Bond				100.00000	0.00000	100.81809				0.00	0	0
Total TWCJ19 SPOT										0.00	0	0
Total For TWCJ19										0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond			100.00000	79.86871	100.00000	79.69432				0.00	0	0
Total TWCJ20 SPOT										0.00	0	0
Total For TWCJ20										0.00	0	0
TWCM On 13/07/2015 Spot Bond				100.00000	0.00000	101.62346				0.00	0	0
Total TWCM18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWCM18										0.00	0	0
TWCM On 26/08/2015 Spot Bond				100.00000	0.00000	100.75294				0.00	0	0
Total TWCM19 SPOT										0.00	0	0
Total For TWCM19										0.00	0	0
TWCM On 14/10/2015 Spot Bond			100.00000	79.86871	100.00000	79.69432				0.00	0	0
Total TWCM20 SPOT										0.00	0	0
Total For TWCM20										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.27000	110.04140	9.27000	110.01430				0.00	0	20,000,000
Total UG21 SPOT										0.00	0	20,000,000
Total For UG21										0.00	0	20,000,000
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.96382	100.00000	7.94788				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.22424	100.00000	8.18900				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.78000	100.00000	7.76442				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.13085	100.00000	8.09601				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VKC06 On 29/07/2015 Spot Bond				100.00000	0.00000	103.28958				0.00	0	0
Total VKC06 SPOT										0.00	0	0
Total For VKC06										0.00	0	0
VKC07 On 04/09/2015 Spot Bond				100.00000	0.00000	101.24792				0.00	0	0
Total VKC07 SPOT										0.00	0	0
Total For VKC07										0.00	0	0
VKC07L On 04/09/2015 Spot Bond			100.00000	87.52998	100.00000	87.32057				0.00	0	0
Total VKC07U SPOT										0.00	0	0
Total For VKC07U										0.00	0	0
VKC08 On 28/09/2015 Spot Bond				100.00000	0.00000	102.14018				0.00	0	0
Total VKC08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKC08										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	100.35340				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	101.39152				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	101.39339				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.28655				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	100.29417				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	101.37001				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	100.73350				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.47723	100.00000	7.46226				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.87698	100.00000	7.84322				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.29341	100.00000	7.27881				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.78358	100.00000	7.75023				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00034	100.00000	0.00034				0.00	0	0
Total WRS1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WRS1U									0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.12000	106.00882	7.12000	105.98866			0.00	0	8,900,000,000
Total WS04 SPOT									0.00	0	8,900,000,000
Total For WS04									0.00	0	8,900,000,000
WS05 On 01/08/2018 Spot Bond			1.33000	245.78387	1.33000	245.70504			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.65500	103.43873	7.65500	103.41763			0.00	0	5,568,227,500
Total WSP2 SPOT									0.00	0	5,568,227,500
Total For WSP2									0.00	0	5,568,227,500
WSP3 On 28/05/2019 Spot Bond			8.06500	104.19017	8.06500	104.16779			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.33500	103.75096	8.33500	103.72795			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			8.57000	103.08371	8.57000	103.06022		1,714,000,000,000.00		200,000,000	2,900,000,000
Total WSP5 SPOT								1,714,000,000,000.00		200,000,000	2,900,000,000
Total For WSP5								1,714,000,000,000.00		200,000,000	2,900,000,000
Z020 On 19/10/2015 Spot Bond			5.85000	98.46914	5.85000	98.45360			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.45500	73.47018	7.45500	73.45556			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	78.83369	100.00000	78.66379			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	43.94280	100.00000	43.85943			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									39,072,919,040,808,000.00	448,510,679,500	288,662,398,200
Total for SPOT :									39,072,919,040,808,000.00	448,510,679,500	288,662,398,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									39072919371777500.00	448,510,681,907	288,662,828,987
Total Options									0.00	0	66,918
Grand Total:									39,072,919,371,777,600.00	448,510,681,907	288,662,895,905