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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/08/2015

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	05/11/2015			127.96232	127.96232	127.96738	127.96738			0.00	0	0
EL28	On	04/02/2016			130.16154	130.16154	130.16983	130.16983			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	05/11/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/11/2015	127.00	Call			967.38000	0.96738	962,320		0.00	0	0
EL28	On	05/11/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/11/2015	127.01	Call			957.38000	0.95738	952,320		0.00	0	0
EL28	On	05/11/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/11/2015	126.99	Call			977.38000	0.97738	972,320		0.00	0	0
EL28	On	04/02/2016	128.99	Call			1,179.83000	1.17983	1,171,540		0.00	0	0
EL28	On	04/02/2016	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/02/2016	129.00	Call			1,169.83000	1.16983	1,161,540		0.00	0	0
EL28	On	04/02/2016	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/02/2016	129.01	Call			1,159.83000	1.15983	1,151,540		0.00	0	0
EL28	On	04/02/2016	129.01	Put			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	05/11/2015	Bond Future			9.69853	82.64845	9.65312	82.97713			0.00	0	6,441
ES33	On	04/02/2016	Bond Future			9.77771	84.06254	9.73057	84.39886			0.00	0	0
ES33	On	05/05/2016	Bond Future			9.84860	81.77433	9.80024	82.11486			0.00	0	0
Total ES33 Future												0.00	0	6,441
ES33	On	05/11/2015	Bond Future	9.00	Put			4,956.25000	4.95625	5,284,930		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			4,877.02000	4.87702	5,205,700		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			5,035.58000	5.03558	5,364,260		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			1,963.38000	1.96338	1,627,060		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			1,825.25000	1.82525	1,488,930		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			1,894.36000	1.89436	1,558,040		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			1,392.81000	1.39281	1,052,280		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			1,461.58000	1.46158	1,121,050		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			1,323.94000	1.32394	983,410		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,441
I2025	On	05/11/2015	Bond Future			125.02835	125.02835	125.03516	125.03516			0.00	0	38
I2025	On	04/02/2016	Bond Future			125.95492	125.95492	125.96474	125.96474			0.00	0	0
Total I2025 Future												0.00	0	38
I2025	On	05/11/2015	Bond Future	122.99	Call			2,045.16000	2.04516	2,038,350		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			2,035.16000	2.03516	2,028,350		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			2,025.16000	2.02516	2,018,350		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	04/02/2016	Bond Future	125.99	Put			25.26000	0.02526	35,080		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			35.26000	0.03526	45,080		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			45.26000	0.04526	55,080		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		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 05/11/2015		Bond Future	130.09666	130.09666	130.10260	130.10260			0.00	0	5,820
I2038	On 04/02/2016		Bond Future	130.95750	130.95750	130.96665	130.96665			0.00	0	0
Total I2038 Future										0.00	0	5,820
I2038	On 05/11/2015	134.01	Put			3,907.40000	3.90740	3,913,340		0.00	0	0
I2038	On 05/11/2015	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On 05/11/2015	133.99	Put			3,887.40000	3.88740	3,893,340		0.00	0	0
I2038	On 05/11/2015	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On 05/11/2015	134.00	Put			3,897.40000	3.89740	3,903,340		0.00	0	0
I2038	On 05/11/2015	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On 04/02/2016	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On 04/02/2016	130.99	Put			23.35000	0.02335	32,500		0.00	0	0
I2038	On 04/02/2016	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On 04/02/2016	131.00	Put			33.35000	0.03335	42,500		0.00	0	0
I2038	On 04/02/2016	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On 04/02/2016	131.01	Put			43.35000	0.04335	52,500		0.00	0	0
Total I2038 Option										0.00	0	0
Total For I2038										0.00	0	5,820
I2046	On 05/11/2015		Bond Future	128.12791	128.12791	128.13350	128.13350			0.00	0	6,062
I2046	On 04/02/2016		Bond Future	130.32976	130.32976	130.33846	130.33846			0.00	0	0
Total I2046 Future										0.00	0	6,062
I2046	On 05/11/2015	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On 05/11/2015	132.99	Put			4,856.50000	4.85650	4,862,090		0.00	0	0
I2046	On 05/11/2015	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On 05/11/2015	133.00	Put			4,866.50000	4.86650	4,872,090		0.00	0	0
I2046	On 05/11/2015	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On 05/11/2015	133.01	Put			4,876.50000	4.87650	4,882,090		0.00	0	0
I2046	On 04/02/2016	127.99	Call			2,348.46000	2.34846	2,339,760		0.00	0	0
I2046	On 04/02/2016	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 04/02/2016	128.00	Call			2,338.46000	2.33846	2,329,760		0.00	0	0
I2046	On 04/02/2016	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 04/02/2016	128.01	Call			2,328.46000	2.32846	2,319,760		0.00	0	0
I2046	On 04/02/2016	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option										0.00	0	0
Total For I2046										0.00	0	6,062
I2050	On 05/11/2015		Bond Future	138.36601	138.36601	138.37199	138.37199			0.00	0	4,361
I2050	On 04/02/2016		Bond Future	139.20899	139.20899	139.21835	139.21835			0.00	0	0
Total I2050 Future										0.00	0	4,361
I2050	On 05/11/2015	144.99	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	05/11/2015	Bond Future	144.99	Put			6,618.01000	6.61801	6,623,990		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			6,628.01000	6.62801	6,633,990		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			6,638.01000	6.63801	6,643,990		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			1,228.35000	1.22835	1,218,990		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			1,218.35000	1.21835	1,208,990		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Call			1,208.35000	1.20835	1,198,990		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	4,361
R186	On	05/11/2015	Bond Future			8.19236	120.68141	8.14637	121.05032		9.29	13,033,592.28	108	32,501
R186	On	04/02/2016	Bond Future			8.23811	117.44717	8.19003	117.82522		9.20	0.00	0	5,365
R186	On	05/05/2016	Bond Future			8.27463	119.54698	8.22505	119.92926		9.11	0.00	0	0
R186	On	04/08/2016	Bond Future			8.30623	116.46129	8.25396	116.85647		9.20	0.00	0	0
Total R186 Future												13,033,592.28	108	37,866
R186	On	05/11/2015	Bond Future	8.50	Put			1,064.23000	1.06423	1,166,370	9.48	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.55	Call			4,139.07000	4.13907	3,863,760	9.52	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Put			954.74000	0.95474	1,048,340	9.52	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.26	Put			1,734.58000	1.73458	1,883,470	9.30	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			3,074.40000	3.07440	2,835,820	9.37	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			1,452.93000	1.45293	1,583,260	9.37	0.00	0	9,430
R186	On	05/11/2015	Bond Future	9.00	Call			6,922.88000	6.92288	6,591,480	9.84	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			326.58000	0.32658	364,090	9.84	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.50	Call			3,860.57000	3.86057	3,593,800	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			1,875.08000	1.87508	2,032,540	9.28	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			2,552.77000	2.55277	2,337,020	9.29	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			1,803.38000	1.80338	1,956,540	9.29	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Call			5,950.43000	5.95043	5,633,670	9.73	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			475.67000	0.47567	527,820	9.73	0.00	0	843
R186	On	05/11/2015	Bond Future	8.26	Call			2,643.20000	2.64320	2,423,180	9.30	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Put			3,519.60000	3.51960	3,756,150	9.16	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			2,597.20000	2.59720	2,379,310	9.29	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			1,768.16000	1.76816	1,919,180	9.29	0.00	0	8,690
R186	On	05/11/2015	Bond Future	8.45	Call			3,589.76000	3.58976	3,331,970	9.44	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			1,183.22000	1.18322	1,294,340	9.44	0.00	0	6,308
R186	On	05/11/2015	Bond Future	8.22	Call			2,464.95000	2.46495	2,253,500	9.28	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			863.67000	0.86367	758,020	9.11	0.00	0	169

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2015	Bond Future	7.73	Put			4,276.95000	4.27695	4,540,210	9.11	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			908.52000	0.90852	798,920	9.12	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			4,154.78000	4.15478	4,414,090	9.12	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			1,186.37000	1.18637	1,054,010	9.16	0.00	0	674
R186	On	04/02/2016	Bond Future	7.50	Call			984.57000	0.98457	892,020	8.95	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			6,598.77000	6.59877	6,884,270	8.95	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			1,004.00000	1.00400	910,090	8.95	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			6,534.26000	6.53426	6,818,400	8.95	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			965.67000	0.96567	874,450	8.95	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			6,663.89000	6.66389	6,950,720	8.95	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			4,198.13000	4.19813	3,982,790	9.18	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			3,314.43000	3.31443	3,481,370	9.18	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			4,240.99000	4.24099	4,024,420	9.18	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			3,280.84000	3.28084	3,446,550	9.18	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,649.41000	1.64941	1,532,630	8.88	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			6,946.33000	6.94633	7,211,830	8.88	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			4,155.48000	4.15548	3,941,380	9.17	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			3,348.29000	3.34829	3,516,470	9.17	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			3,405.94000	3.40594	3,565,300	9.39	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			5,236.11000	5.23611	5,002,410	9.37	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			3,465.96000	3.46596	3,627,440	9.37	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			5,279.94000	5.27994	5,045,180	9.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			3,435.61000	3.43561	3,596,030	9.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			5,324.39000	5.32439	5,088,570	9.39	0.00	0	0
Total R186 Option												0.00	0	41,180
Total For R186												13,033,592.28	108	79,046
R197	On	05/11/2015	Bond Future			298.01754	298.01754	298.03341	298.03341			0.00	0	927
R197	On	04/02/2016	Bond Future			296.78355	296.78355	296.80686	296.80686			0.00	0	0
Total R197 Future												0.00	0	927
R197	On	05/11/2015	Bond Future	294.99	Call			3,043.41000	3.04341	3,027,540		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			3,033.41000	3.03341	3,017,540		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			3,023.41000	3.02341	3,007,540		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			203.14000	0.20314	226,450		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			183.14000	0.18314	206,450		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/02/2016	Bond Future	297.00	Put			193.14000	0.19314	216,450		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	927
R202	On	05/11/2015	Bond Future			242.46063	242.46063	242.47205	242.47205			0.00	0	52,921
R202	On	04/02/2016	Bond Future			243.25144	243.25144	243.26888	243.26888			0.00	0	0
Total R202 Future												0.00	0	52,921
R202	On	05/11/2015	Bond Future	246.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Put			3,527.95000	3.52795	3,539,370		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			3,537.95000	3.53795	3,549,370		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Put			3,517.95000	3.51795	3,529,370		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			3,278.88000	3.27888	3,261,440		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			3,268.88000	3.26888	3,251,440		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			3,258.88000	3.25888	3,241,440		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	52,921
R2023	On	05/11/2015	Bond Future			8.05143	99.86144	8.01037	100.08299		7.31	32,454,968.00	325	17,815
R2023	On	04/02/2016	Bond Future			8.10735	101.56975	8.06388	101.79745		6.62	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.14519	99.45594	8.10007	99.68563		6.92	0.00	0	0
Total R2023 Future												32,454,968.00	325	18,865
R2023	On	05/11/2015	Bond Future	7.99	Put			1,464.36000	1.46436	1,570,840	7.31	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			1,380.96000	1.38096	1,264,520	7.31	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			1,437.01000	1.43701	1,542,120	7.31	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			1,408.59000	1.40859	1,290,780	7.32	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			1,410.58000	1.41058	1,514,320	7.32	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			1,354.22000	1.35422	1,239,150	7.31	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,712.27000	1.71227	1,598,890	6.55	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			1,995.41000	1.99541	2,109,730	6.55	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,662.17000	1.66217	1,550,880	6.55	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,050.67000	2.05067	2,167,080	6.55	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,686.97000	1.68697	1,574,640	6.55	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,022.77000	2.02277	2,138,140	6.55	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			2,716.16000	2.71616	2,584,980	6.92	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,006.00000	2.00600	2,104,510	6.92	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			2,744.34000	2.74434	2,612,380	6.92	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			1,983.68000	1.98368	2,081,410	6.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/05/2016	Bond Future	8.26	Call			2,773.35000	2.77335	2,640,610	6.93	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			1,962.22000	1.96222	2,059,170	6.93	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												32,454,968.00	325	18,865
R203	On	05/11/2015	Bond Future			7.20708	103.02681	7.17939	103.07451		2.02	0.00	0	14,092
R203	On	04/02/2016	Bond Future			7.25858	104.78950	7.22456	104.84048		1.20	0.00	0	0
R203	On	05/05/2016	Bond Future			7.25765	102.49257	7.21870	102.54227		1.49	0.00	0	0
Total R203 Future												0.00	0	14,092
R203	On	05/11/2015	Bond Future	5.99	Call			5.19000	0.00519	4,310	1.91	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,081.96000	2.08196	2,128,780	1.91	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			5.46000	0.00546	4,540	1.91	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,064.54000	2.06454	2,111,320	1.91	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			5.75000	0.00575	4,780	1.91	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,047.14000	2.04714	2,093,870	1.91	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			359.89000	0.35989	333,380	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			336.75000	0.33675	361,220	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			367.86000	0.36786	341,000	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			329.73000	0.32973	353,850	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			375.92000	0.37592	348,710	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			322.81000	0.32281	346,580	1.20	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			534.61000	0.53461	508,620	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			507.43000	0.50743	531,140	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			541.43000	0.54143	515,250	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			501.49000	0.50149	525,010	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			548.31000	0.54831	521,930	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			495.62000	0.49562	518,940	1.49	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	14,092
R2030	On	05/11/2015	Bond Future			8.58243	97.46415	8.53156	97.86498			19,492,830.00	200	5,896
R2030	On	04/02/2016	Bond Future			8.63137	95.12457	8.57858	95.53456			0.00	0	400
Total R2030 Future												19,492,830.00	200	6,296
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			249.87000	0.24987	650,700		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			170.60000	0.17060	571,430		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			329.23000	0.32923	730,060		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Call			1,245.92000	1.24592	835,930		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			1,322.36000	1.32236	912,370		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/02/2016	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			1,398.70000	1.39870	988,710		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												19,492,830.00	200	6,296
R2032	On	05/11/2015	Bond Future			8.66823	97.28517	8.61743	97.71516			0.00	0	1,579
R2032	On	04/02/2016	Bond Future			8.71726	98.94990	8.66464	99.38960			0.00	0	0
R2032	On	05/05/2016	Bond Future			8.75926	96.56144	8.70530	97.00690			0.00	0	0
Total R2032 Future												0.00	0	1,579
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			5,547.88000	5.54788	5,977,870		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			5,455.90000	5.45590	5,885,890		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			5,364.04000	5.36404	5,794,030		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Call			212.27000	0.21227	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			0.00000	0.00000	227,430		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			295.79000	0.29579	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			0.00000	0.00000	143,910		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			379.21000	0.37921	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			0.00000	0.00000	60,490		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			2,316.94000	2.31694	1,871,480		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			2,396.84000	2.39684	1,951,380		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			2,476.64000	2.47664	2,031,180		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	1,579
R2037	On	05/11/2015	Bond Future			8.78992	99.56646	8.73918	100.04216			0.00	0	44,477
R2037	On	04/02/2016	Bond Future			8.83718	97.01243	8.78473	97.49871			0.00	0	370
R2037	On	05/05/2016	Bond Future			8.87918	98.74737	8.82549	99.24019			0.00	0	0
Total R2037 Future												0.00	0	44,847
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			7,465.85000	7.46585	7,941,550		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			7,360.47000	7.36047	7,836,170		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			7,255.26000	7.25526	7,730,960		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			230.60000	0.23060	716,880		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	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			417.71000	0.41771	903,990		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			324.09000	0.32409	810,370		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	05/05/2016	Bond Future	9.01	Call			1,677.42000	1.67742	1,184,600		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			1,497.79000	1.49779	1,004,970		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			1,587.67000	1.58767	1,094,850		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	44,847
R204	On	05/11/2015	Bond Future			7.52395	104.39020	7.49762	104.46272		3.34	637,719,731.80	6,109	19,272
R204	On	04/02/2016	Bond Future			7.58097	102.13882	7.55109	102.21505		2.68	0.00	0	0
R204	On	05/05/2016	Bond Future			7.61560	103.96475	7.58348	104.04013		2.90	0.00	0	0
Total R204 Future												637,719,731.80	6,109	19,272
R204	On	05/11/2015	Bond Future	6.24	Call			8.45000	0.00845	7,100	3.17	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,547.98000	3.54798	3,619,150	3.17	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			8.87000	0.00887	7,470	3.17	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,519.66000	3.51966	3,590,780	3.17	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			9.31000	0.00931	7,850	3.17	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,491.36000	3.49136	3,562,420	3.17	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			672.38000	0.67238	635,030	2.64	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			828.44000	0.82844	867,320	2.64	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			684.57000	0.68457	646,800	2.64	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			815.07000	0.81507	853,530	2.64	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			697.19000	0.69719	658,990	2.64	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			802.13000	0.80213	840,160	2.64	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			1,221.02000	1.22102	1,177,220	2.90	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			854.34000	0.85434	885,920	2.90	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			1,234.31000	1.23431	1,190,230	2.90	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			844.26000	0.84426	875,560	2.90	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			1,248.02000	1.24802	1,203,680	2.90	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			834.61000	0.83461	865,650	2.90	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												637,719,731.80	6,109	19,272
R2044	On	05/11/2015	Bond Future			8.84255	101.44628	8.79182	101.96829			0.00	0	14,593
R2044	On	04/02/2016	Bond Future			8.88764	98.79921	8.83529	99.33255			0.00	0	0
R2044	On	05/05/2016	Bond Future			8.92773	100.56616	8.87420	101.10679			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2044 Future									0.00	0	14,593
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			5,990.73000	5.99073	6,512,740		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			5,876.84000	5.87684	6,398,850		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.26	Put			5,763.17000	5.76317	6,285,180		0.00	0	0
R2044 On 04/02/2016 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.00	Call			1,661.82000	1.66182	1,128,480		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.01	Call			1,761.19000	1.76119	1,227,850		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 04/02/2016 Bond Future	8.99	Call			1,562.27000	1.56227	1,028,930		0.00	0	0
R2044 On 05/05/2016 Bond Future	8.99	Call			1,163.28000	1.16328	622,650		0.00	0	0
R2044 On 05/05/2016 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/05/2016 Bond Future	9.00	Call			1,262.65000	1.26265	722,020		0.00	0	0
R2044 On 05/05/2016 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/05/2016 Bond Future	9.01	Call			1,361.84000	1.36184	821,210		0.00	0	0
R2044 On 05/05/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	14,593
R2048 On 05/11/2015 Bond Future			8.83361	100.80515	8.78289	101.34261			0.00	0	47,865
R2048 On 04/02/2016 Bond Future			8.88034	102.52963	8.82799	103.07879			0.00	0	0
R2048 On 05/05/2016 Bond Future			8.91680	99.92611	8.86330	100.48293			0.00	0	0
Total R2048 Future									0.00	0	47,865
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			8,860.81000	8.86081	9,398,270		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			9,107.98000	9.10798	9,645,440		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			8,984.27000	8.98427	9,521,730		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			1,682.42000	1.68242	1,133,260		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			1,784.63000	1.78463	1,235,470		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			1,886.65000	1.88665	1,337,490		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Call			1,309.84000	1.30984	753,020		0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Call			1,411.93000	1.41193	855,110		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 05/05/2016 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Call			1,513.83000	1.51383	957,010		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	47,865
R207 On 05/11/2015 Bond Future			7.73242	100.61363	7.69589	100.74084		4.45	0.00	0	37,422
R207 On 04/02/2016 Bond Future			7.78941	98.69284	7.74945	98.82465		3.94	0.00	0	0
R207 On 05/05/2016 Bond Future			7.83405	100.45735	7.79167	100.58933		4.08	0.00	0	0
R207 On 04/08/2016 Bond Future			7.86856	98.67576	7.82092	98.81513		3.94	0.00	0	0
Total R207 Future									0.00	0	37,422
R207 On 05/11/2015 Bond Future	7.43	Call			468.19000	0.46819	422,420	4.39	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			1,400.19000	1.40019	1,481,630	4.39	0.00	0	0
R207 On 05/11/2015 Bond Future	7.50	Call			556.76000	0.55676	505,320	4.40	0.00	0	19
R207 On 05/11/2015 Bond Future	7.50	Put			1,242.36000	1.24236	1,318,130	4.40	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			940.96000	0.94096	869,620	4.45	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			787.38000	0.78738	843,250	4.45	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			959.68000	0.95968	887,530	4.45	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			771.32000	0.77132	826,380	4.45	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			978.81000	0.97881	905,840	4.45	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Put			755.69000	0.75569	809,930	4.45	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Call			682.78000	0.68278	631,430	3.85	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Put			1,543.80000	1.54380	1,624,260	3.85	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Call			695.65000	0.69565	643,650	3.85	0.00	0	19
R207 On 04/02/2016 Bond Future	7.50	Put			1,523.31000	1.52331	1,603,120	3.85	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Call			708.67000	0.70867	656,020	3.85	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Put			1,502.99000	1.50299	1,582,150	3.85	0.00	0	0
R207 On 04/02/2016 Bond Future	7.27	Call			438.54000	0.43854	400,830	3.80	0.00	0	43
R207 On 04/02/2016 Bond Future	7.27	Put			2,036.86000	2.03686	2,130,960	3.80	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Call			1,498.12000	1.49812	1,426,400	4.05	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Put			1,285.43000	1.28543	1,345,690	4.05	0.00	0	0
R207 On 05/05/2016 Bond Future	7.56	Call			1,045.36000	1.04536	987,950	4.00	0.00	0	43
R207 On 05/05/2016 Bond Future	7.56	Put			1,770.70000	1.77070	1,845,270	4.00	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Call			1,464.79000	1.46479	1,394,010	4.05	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Put			1,314.30000	1.31430	1,375,500	4.05	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Call			1,481.40000	1.48140	1,410,160	4.05	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Put			1,299.80000	1.29980	1,360,540	4.05	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Call			1,826.64000	1.82664	1,746,800	3.94	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Put			1,274.89000	1.27489	1,334,420	3.94	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Call			1,792.93000	1.79293	1,713,910	3.94	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Put			1,299.36000	1.29936	1,359,710	3.94	0.00	0	0

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	04/08/2016	Bond Future	8.00	Call			1,809.55000	1.80955	1,730,120	3.94	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,286.89000	1.28689	1,346,830	3.94	0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												0.00	0	37,599
R208	On	05/11/2015	Bond Future			7.85288	95.97447	7.81674	96.12641		5.71	0.00	0	40,366
R208	On	04/02/2016	Bond Future			7.90572	97.61665	7.86691	97.77346		5.06	0.00	0	0
R208	On	05/05/2016	Bond Future			7.94519	95.96001	7.90455	96.11756		5.33	0.00	0	0
Total R208 Future												0.00	0	40,366
R208	On	05/11/2015	Bond Future	7.75	Put			1,193.78000	1.19378	1,271,070	5.65	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			932.01000	0.93201	856,370	5.65	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,171.15000	1.17115	1,247,450	5.65	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,962.33000	2.96233	2,830,500	5.92	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			220.03000	0.22003	240,140	5.92	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			893.10000	0.89310	819,440	5.65	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,216.70000	1.21670	1,294,980	5.65	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			912.42000	0.91242	837,770	5.65	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,151.97000	1.15197	1,078,070	5.00	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,585.55000	1.58555	1,668,460	5.00	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			1,115.28000	1.11528	1,042,880	5.00	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			1,630.23000	1.63023	1,714,640	5.00	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			1,133.54000	1.13354	1,060,380	5.00	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			1,607.79000	1.60779	1,691,440	5.00	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,957.14000	1.95714	1,868,950	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,548.98000	1.54898	1,618,340	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,914.66000	1.91466	1,827,580	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,583.75000	1.58375	1,654,220	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,935.51000	1.93551	1,847,870	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,565.97000	1.56597	1,635,880	5.33	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												0.00	0	42,566
R209	On	05/11/2015	Bond Future			8.71724	77.35520	8.67165	77.70989		14.93	0.00	0	24,850
R209	On	04/02/2016	Bond Future			8.76071	78.67887	8.71367	79.04143		14.55	0.00	0	400
R209	On	05/05/2016	Bond Future			8.79790	76.93580	8.74982	77.30323		14.88	0.00	0	0
Total R209 Future												0.00	0	25,250
R209	On	05/11/2015	Bond Future	7.99	Call			476.44000	0.47644	411,810	14.55	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			6,087.48000	6.08748	6,377,540	14.55	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			490.24000	0.49024	424,160	14.55	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			6,014.61000	6.01461	6,303,220	14.55	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			504.33000	0.50433	436,790	14.56	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			720.49000	0.72049	788,200	15.49	0.00	0	900

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/11/2015	Bond Future	8.01	Put			5,942.17000	5.94217	6,229,320	14.56	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Call			1,619.44000	1.61944	1,463,030	14.80	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Put			2,977.31000	2.97731	3,175,590	14.80	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			4,545.77000	4.54577	4,270,480	15.39	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			871.69000	0.87169	951,090	15.39	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			5,042.46000	5.04246	4,755,480	15.49	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			6,988.32000	6.98832	6,700,130	15.38	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,115.51000	1.11551	1,189,880	15.38	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			3,282.07000	3.28207	3,084,080	14.55	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,078.81000	3.07881	3,243,380	14.55	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			3,321.03000	3.32103	3,121,640	14.55	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,040.79000	3.04079	3,203,960	14.55	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			3,361.54000	3.36154	3,160,750	14.56	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,004.43000	3.00443	3,166,200	14.56	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			5,003.42000	5.00342	4,776,990	15.17	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,046.34000	3.04634	3,187,340	15.17	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			4,916.56000	4.91656	4,692,250	15.15	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,107.23000	3.10723	3,250,350	15.15	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			4,959.92000	4.95992	4,734,550	15.16	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			3,076.66000	3.07666	3,218,720	15.16	0.00	0	0
Total R209 Option												0.00	0	4,640
Total For R209												0.00	0	29,890
R210	On	05/11/2015	Bond Future			183.43990	183.43990	183.44948	183.44948			0.00	0	1,698
R210	On	04/02/2016	Bond Future			186.59221	186.59221	186.60658	186.60658			0.00	0	0
Total R210 Future												0.00	0	1,698
R210	On	05/11/2015	Bond Future	182.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			1,439.48000	1.43948	1,429,900		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			1,459.48000	1.45948	1,449,900		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			1,449.48000	1.44948	1,439,900		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Call			1,616.58000	1.61658	1,602,210		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			1,606.58000	1.60658	1,592,210		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			1,596.58000	1.59658	1,582,210		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,698
R211	On	05/11/2015	Bond Future			136.42772	136.42772	136.43762	136.43762			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/02/2016	Bond Future			137.07578	137.07578	137.08909	137.08909			0.00	0	1,120
Total R211 Future												0.00	0	1,120
R211	On	05/11/2015	Bond Future	134.99	Call			1,447.62000	1.44762	1,437,720		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			1,437.62000	1.43762	1,427,720		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			1,427.62000	1.42762	1,417,720		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			1,900.91000	1.90091	1,914,220		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			1,910.91000	1.91091	1,924,220		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			1,920.91000	1.92091	1,934,220		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/11/2015	Bond Future			143.53967	143.53967	143.54761	143.54761			0.00	0	928
R212	On	04/02/2016	Bond Future			144.14437	144.14437	144.15591	144.15591			0.00	0	0
Total R212 Future												0.00	0	928
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			2,452.39000	2.45239	2,460,330		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			2,462.39000	2.46239	2,470,330		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			2,442.39000	2.44239	2,450,330		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			1,834.09000	1.83409	1,845,630		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			1,844.09000	1.84409	1,855,630		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			1,854.09000	1.85409	1,865,630		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	928
R213	On	05/11/2015	Bond Future			8.61299	87.78034	8.56218	88.16761		12.74	35,112,136.00	400	19,520
R213	On	04/02/2016	Bond Future			8.66338	89.28199	8.61074	89.67797		12.30	0.00	0	0
R213	On	05/05/2016	Bond Future			8.70181	87.32883	8.64786	87.73008		12.62	0.00	0	0
Total R213 Future												35,112,136.00	400	19,520
R213	On	05/11/2015	Bond Future	7.74	Call			292.28000	0.29228	244,210	12.30	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			6,911.70000	6.91170	7,250,900	12.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/11/2015	Bond Future	7.75	Call			301.35000	0.30135	252,070	12.30	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			6,836.10000	6.83610	7,174,090	12.30	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			311.00000	0.31100	260,450	12.30	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			6,761.19000	6.76119	7,097,910	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			3,545.68000	3.54568	3,316,450	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			2,577.87000	2.57787	2,744,620	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			3,586.42000	3.58642	3,355,670	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			2,544.37000	2.54437	2,709,600	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,628.61000	3.62861	3,396,350	12.31	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			2,512.41000	2.51241	2,676,130	12.31	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			4,191.09000	4.19109	3,964,150	12.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			3,359.97000	3.35997	3,534,280	12.63	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			4,111.69000	4.11169	3,887,240	12.62	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			3,427.98000	3.42798	3,604,780	12.62	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			4,150.41000	4.15041	3,924,710	12.62	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			3,392.95000	3.39295	3,568,500	12.62	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												35,112,136.00	400	19,520
R214	On	05/11/2015	Bond Future			8.75692	78.43182	8.70621	78.85067		15.68	0.00	0	12,095
R214	On	04/02/2016	Bond Future			8.80173	79.77351	8.74944	80.20141		15.33	0.00	0	4,620
R214	On	05/05/2016	Bond Future			8.83632	77.90398	8.78291	78.33789		15.67	0.00	0	0
Total R214 Future												0.00	0	16,715
R214	On	05/11/2015	Bond Future	8.01	Call			486.96000	0.48696	414,300	15.29	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			6,628.38000	6.62838	6,974,570	15.29	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			459.18000	0.45918	389,790	15.27	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			6,788.39000	6.78839	7,137,850	15.27	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			472.96000	0.47296	401,940	15.28	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			6,708.19000	6.70819	7,056,020	15.28	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			1,075.04000	1.07504	971,320	14.82	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			7,747.72000	7.74772	8,071,900	14.82	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			1,094.29000	1.09429	989,150	14.82	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			7,673.22000	7.67322	7,995,980	14.82	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			1,114.65000	1.11465	1,008,050	14.83	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			7,600.00000	7.60000	7,921,300	14.83	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			5,096.50000	5.09650	4,836,510	15.95	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			3,435.84000	3.43584	3,609,760	15.95	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			5,141.89000	5.14189	4,880,640	15.96	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			3,402.51000	3.40251	3,575,170	15.96	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			5,187.17000	5.18717	4,924,660	15.97	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			3,369.21000	3.36921	3,540,610	15.97	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
Total R214 Option										0.00	0	0
Total For R214										0.00	0	16,715
Total for Bond										737,813,258.08	7,142	473,061
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR03/R157 Future										0.00	0	0
Total For AIR03/R157										0.00	0	0
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 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
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future												0.00	0	0
Total For R209												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future												0.00	0	0
Total For R209/R186												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future												0.00	0	0
Total For R209/R204												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future												0.00	0	0
Total For R209/R208												0.00	0	0
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future												0.00	0	0
Total For R210												0.00	0	0
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future												0.00	0	0
Total For R211												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	05/11/2015	GOVI			502.12700	502.12700	503.54100	503.54100			0.00	0	441
GOVI	On	04/02/2016	GOVI			510.71600	510.71600	512.16600	512.16600			0.00	0	26
GOVI	On	05/05/2016	GOVI			519.83900	519.83900	521.30400	521.30400			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVI Future									0.00	0	467
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			264,490.00000	26.44900	278,630,000		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			264,590.00000	26.45900	278,730,000		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			264,690.00000	26.46900	278,830,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Call			1,760.00000	0.17600	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			0.00000	0.00000	12,740,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Call			1,660.00000	0.16600	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Put			0.00000	0.00000	12,840,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Call			1,560.00000	0.15600	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Put			0.00000	0.00000	12,940,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			33,140.00000	3.31400	18,490,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			33,040.00000	3.30400	18,390,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			32,940.00000	3.29400	18,290,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	467
Total for GOVI									0.00	0	467
AL37 On 05/11/2015 Index Future			467.47400	467.47400	468.02900	468.02900			0.00	0	3
AL37 On 04/02/2016 Index Future			475.47000	475.47000	476.04600	476.04600			0.00	0	0
Total AL37 Future									0.00	0	3
Total For AL37									0.00	0	3
AL7T On 05/11/2015 Index Future			553.58800	553.58800	555.14500	555.14500			0.00	0	1
AL7T On 04/02/2016 Index Future			563.05700	563.05700	564.65300	564.65300			0.00	0	0
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 05/11/2015 Index Future			506.25700	506.25700	507.86800	507.86800			0.00	0	456
ALBI On 04/02/2016 Index Future			514.91600	514.91600	516.56700	516.56700			0.00	0	152
ALBI On 05/05/2016 Index Future			524.11400	524.11400	525.78300	525.78300			0.00	0	0
Total ALBI Future									0.00	0	608
Total For ALBI									0.00	0	608
IGOV On 05/11/2015 Index Future			236.03100	236.03100	236.04300	236.04300			0.00	0	973
IGOV On 04/02/2016 Index Future			240.08700	240.08700	240.10400	240.10400			0.00	0	82
IGOV On 05/05/2016 Index Future			244.39400	244.39400	244.40700	244.40700			0.00	0	0
Total IGOV Future									0.00	0	1,055

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IGOV										0.00	0	1,055
ILBI On 05/11/2015 Index Future			639.59700	639.59700	639.62900	639.62900				0.00	0	0
ILBI On 04/02/2016 Index Future			650.57600	650.57600	650.61000	650.61000				0.00	0	160
Total ILBI Future										0.00	0	160
Total For ILBI										0.00	0	160
Total for Index										0.00	0	1,827
JIBAR F On 19/08/2015 Jibar Future			6.32000	93.68000	6.32000	93.68000				0.00	0	0
JIBAR F On 16/09/2015 Jibar Future			6.36000	93.64000	6.36000	93.64000				0.00	0	0
JIBAR F On 21/10/2015 Jibar Future			6.46000	93.54000	6.46000	93.54000				0.00	0	0
JIBAR F On 18/11/2015 Jibar Future			6.49000	93.51000	6.49000	93.51000				0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			6.60000	93.40000	6.60000	93.40000				0.00	0	0
JIBAR F On 17/02/2016 Jibar Future			6.75000	93.25000	6.75000	93.25000				0.00	0	2,000
JIBAR F On 16/03/2016 Jibar Future			6.79000	93.21000	6.79000	93.21000				0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.02000	92.98000	7.02000	92.98000				0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.22000	92.78000	7.22000	92.78000				0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			7.37000	92.63000	7.37000	92.63000				0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.47000	92.53000	7.47000	92.53000				0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.60000	92.40000	7.60000	92.40000				0.00	0	0
Total Jibar Future										0.00	0	2,000
Total For JIBAR FUTURE										0.00	0	2,000
Total for Jibar										0.00	0	2,000
Total for Derivatives :										737,813,258.08	7,142	477,355
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.88484				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	101.11653				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			9.09000	104.27909	9.09000	104.25390				0.00	0	500,000,000
Total AA05 SPOT										0.00	0	500,000,000
Total For AA05										0.00	0	500,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.67529				0.00	0	16,666,600
Total AA06 SPOT										0.00	0	16,666,600
Total For AA06										0.00	0	16,666,600
AA07 On 15/04/2021 Spot Bond			9.22500	104.36606	9.22500	104.34035				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB01/R On 24/11/2020 Spot Bond			10.00000	110.72300	10.00000	110.69400				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	99.85374				0.00	3,480,000,000	1,740,000,000
Total AB010 SPOT										0.00	3,480,000,000	1,740,000,000
Total For AB010										0.00	3,480,000,000	1,740,000,000
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	98.66235				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			9.48000	98.72595	9.48000	98.70110				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.39858	100.00000	9.37581				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.61576	10.84000	102.58632				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.87167	100.00000	9.85213				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.71922				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			8.70500	105.41455	8.70500	105.39014				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABC12: On 25/11/2020 Spot Bond			10.00000	111.86100	10.00000	111.83200				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			2.18000	126.16978	2.18000	280.75715				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.52714				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	102.01612				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	101.31225				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	101.34533				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	99.19501				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.58734				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.29114				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	100.05936				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	100.06082				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			1.92000	179.34828	1.92000	179.32374				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	178.95478	2.17000	178.92908				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	191.31272	1.82000	191.28705				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			8.10125	82.63003	8.10125	82.61240				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN34 On 29/01/2018 Spot Bond			8.10125	82.63003	8.10125	82.61240				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	100.79000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.21061				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	100.08000				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	99.24000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	98.74000				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	97.32000				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	97.66000				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	100.81944				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.69742				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	96.30000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	95.61000			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	95.34000			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	95.08000			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	100.95909			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			6.90000	106.18793	6.90000	106.16797			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.68324			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	93.35000			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	93.17000			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			2.46500	96.19820	2.46500	113.53439		493,000,000,000.00		200,000,000	100,000,000
Total ABN61 SPOT								493,000,000,000.00		200,000,000	100,000,000
Total For ABN61								493,000,000,000.00		200,000,000	100,000,000
ABN62 On 31/03/2028 Spot Bond			2.31000	104.15158	2.31000	168.87291			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			2.37500	116.55833	2.37500	219.62290			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	91.85000			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			9.56000	94.02944	9.56000	94.00558			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	104.23000			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	54.73000			0.00	0	0
Total ABN71 SPOT									0.00	0	0
Total For ABN71									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.17271			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	99.69000			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	109.76000			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN75 SPOT									0.00	0	0
Total For ABN75									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.56251	9.63000	107.53488			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	103.36000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN79 On 21/12/2026 Spot Bond			9.50000	108.49010	9.50000	108.46260			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.93000	93.10063	8.93000	93.07841			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	98.01000			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	111.21000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.59500	107.81114	9.59500	107.78354			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	93.54000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.46338			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.37993			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10 On 17/03/2018 Spot Bond			8.25500	107.83075	8.25500	107.80705			0.00	0	2,879,802,900
Total ABS10 SPOT									0.00	0	2,879,802,900
Total For ABS10									0.00	0	2,879,802,900
ABS11 On 09/04/2021 Spot Bond			9.40500	103.46067	9.40500	103.43469			0.00	0	500,000,000
Total ABS11 SPOT									0.00	0	500,000,000
Total For ABS11									0.00	0	500,000,000
ABS12 On 14/05/2020 Spot Bond			9.21000	102.57822	9.21000	102.55312			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			9.63500	102.69047	9.63500	102.66422			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			9.12000	98.22000	9.12000	98.19607			0.00	0	4,420,000,000
Total ABS6 SPOT									0.00	0	4,420,000,000
Total For ABS6									0.00	0	4,420,000,000
ABS7 On 11/09/2026 Spot Bond			9.69500	97.82093	9.69500	97.79577			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			7.59500	104.90062	7.59500	104.87937			0.00	0	38,500,000
Total ABS9 SPOT									0.00	0	38,500,000
Total For ABS9									0.00	0	38,500,000
ABSI2 On 07/12/2023 Spot Bond			1.99000	224.52363	1.99000	284.43196			0.00	0	320,000,000
Total ABSI2 SPOT									0.00	0	320,000,000
Total For ABSI2									0.00	0	320,000,000
ABSI3 On 31/01/2017 Spot Bond			1.36500	130.46803	1.36500	133.36173			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			1.95000	134.58944	1.95000	137.27406			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	0.01032	100.00000	0.01029			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL028 On 15/09/2015 Spot Bond			8.87000	106.02854	8.87000	106.00296			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL029 On 20/08/2015 Spot Bond				100.00000	0.00000	99.91982				0.00	0	0
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL02U On 20/03/2018 Spot Bond			100.00000	9.91148	100.00000	9.88747				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL033 On 20/08/2015 Spot Bond				100.00000	0.00000	99.91782				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL036 On 20/08/2015 Spot Bond				100.00000	0.00000	99.88951				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03U On 20/03/2016 Spot Bond			100.00000	59.07705	100.00000	58.93393				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	99.92183				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	75.56812				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	59.07705	100.00000	58.93393				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	99.32427				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	101.32792				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.45417				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.27160				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.30965				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	101.32639				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.42391				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.42391				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.42619				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.42619				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.42163				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	97.66755				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	111.86100	10.00000	111.83200				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	101.13676				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.28685				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.32464				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.33981				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.30939				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.24118				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			9.42000	103.54635	9.42000	103.61693				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 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
ACL120 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
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	91.97638				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	199.15865				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	199.24590				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.27151				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	102.17630			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.69048			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	102.17504			0.00	0	0
Total ACL138 SPOT									0.00	0	0
Total For ACL138									0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	101.02216			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	100.76249			0.00	0	0
Total ACL141 SPOT									0.00	0	0
Total For ACL141									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	111.86100	10.00000	111.83200			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	102.21957			0.00	0	0
Total ACL143 SPOT									0.00	0	0
Total For ACL143									0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.11234			0.00	0	0
Total ACL144 SPOT									0.00	0	0
Total For ACL144									0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.27609			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.05074			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	101.24892			0.00	0	0
Total ACL156 SPOT									0.00	0	0
Total For ACL156									0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.19559			0.00	0	0
Total ACL157 SPOT									0.00	0	0
Total For ACL157									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL161 On 20/03/2022 Spot Bond			10.23000	104.17876	10.23000	104.15052				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.16806				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	114.24700				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			9.55500	102.32703	9.55500	102.30093				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.24427				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	120.22414	1.75000	120.34324				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.21459				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.25235				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.17682				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	101.27615				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.47510				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.16322				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.02128			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.24480			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.21755			0.00	0	0
Total ACL186 SPOT									0.00	0	0
Total For ACL186									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.28207			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.30185			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.19457			0.00	0	0
Total ACL191 SPOT									0.00	0	0
Total For ACL191									0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.38509			0.00	0	0
Total ACL192 SPOT									0.00	0	0
Total For ACL192									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.30651			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.30651			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.37305			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.22214			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.38127			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	102.77027			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.37305			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL20€ On 21/11/2016 Spot Bond				100.00000	0.00000	99.08955			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.33239			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.31272			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	142.56189			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	144.61855			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	101.14658			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.13600			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	99.94389			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.16472			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.31680			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.21459				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.14810				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.14658				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.25783				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	100.13799				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.48342				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	100.47563				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	101.57431				0.00	0	1,607,700,000
Total ADCB01 SPOT										0.00	0	1,607,700,000
Total For ADCB01										0.00	0	1,607,700,000
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.40014				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.39085				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	99.76822				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	73.92093	100.00000	73.63552				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U On 18/11/2016 Spot Bond			100.00000	32.76800	100.00000	40.86077			0.00	0	0
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	14.84420	100.00000	14.80823			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	1.61517	100.00000	1.61126			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	99.91623			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.57111			0.00	0	0
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.62788			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.70347			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.54359			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			8.04000	101.23958	8.04000	101.21778			0.00	0	690,000,000
Total AHF3A2 SPOT									0.00	0	690,000,000
Total For AHF3A2									0.00	0	690,000,000
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.70083			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.81562			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHL01U On 15/04/2020 Spot Bond			100.00000	39.09959	100.00000	38.96693			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHL1A1 On 15/04/2020 Spot Bond			100.00000	10.06036	100.00000	10.02623			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			9.12500	101.99310	9.12500	101.96837			0.00	0	2,900,000,000
Total AIR01 SPOT									0.00	0	2,900,000,000
Total For AIR01									0.00	0	2,900,000,000
AIR02 On 30/04/2023 Spot Bond			9.59500	114.64722	9.59500	114.61787			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR03 On 09/03/2016 Spot Bond			7.61500	106.51601	7.61500	106.49439			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			9.30000	101.71453	9.30000	101.68941			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	14.92126	100.00000	14.88824			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			9.91000	102.86207	9.91000	102.83503			0.00	0	51,800,000
Total AIR05 SPOT									0.00	0	51,800,000
Total For AIR05									0.00	0	51,800,000
AIRL01 On 30/04/2028 Spot Bond			2.56000	173.00633	2.56000	172.97964			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.52296			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	101.10859			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.19327			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.22014			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN00: On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00: On 22/03/2016 Spot Bond				100.00000	0.00000	101.12162				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00: On 28/02/2017 Spot Bond				100.00000	0.00000	102.30296				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00: On 20/12/2016 Spot Bond				100.00000	0.00000	101.17361				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	101.19559				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	101.68694				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	101.77925				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	94.45000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	101.52317				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	114.65526				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			2.62500	133.09998	2.62500	238.68264				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	114.39154				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 20/06/2019 Spot Bond				100.00000	0.00000	99.91914				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	114.59448				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	100.13385				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			2.64000	167.14197	2.64000	211.73577				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 20/12/2016 Spot Bond				100.00000	0.00000	101.08003				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	101.09409				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	100.70213				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.66730				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.57599				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.46719				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	100.41305				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	98.53495				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	100.01350				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	101.56687				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN068 On 15/06/2018 Spot Bond				100.00000	0.00000	101.27894				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN069 On 07/02/2020 Spot Bond				100.00000	0.00000	100.21786				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN070 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
ASN072 On 30/06/2016 Spot Bond				100.00000	0.00000	101.16469				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN073 On 20/07/2018 Spot Bond				100.00000	0.00000	93.64112				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN074 On 02/07/2016 Spot Bond				100.00000	0.00000	100.86975				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN077 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN078 On 20/06/2020 Spot Bond				100.00000	0.00000	100.44350				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN080 On 20/09/2020 Spot Bond				100.00000	0.00000	100.26425				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	40.30362	100.00000	40.21441				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	23.42061	100.00000	23.36387				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	23.52050	100.00000	23.46353				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN40I On 20/12/2017 Spot Bond			100.00000	23.07096	100.00000	23.01507			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	32.36701	100.00000	32.28859			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	43.58412	100.00000	43.47853			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	18.00425	100.00000	17.96064			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	42.80536	100.00000	42.70166			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	61.91017	100.00000	61.76019			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	1.17127	100.00000	1.16659			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	101.30965			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	101.05582			0.00	0	0
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.36419			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			9.12500	105.49948	9.12500	105.47377			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.17307			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.45048				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.39490				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	101.77666				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			9.60500	101.72244	9.60500	101.69637				0.00	0	1,128,500,000
Total BAW19 SPOT										0.00	0	1,128,500,000
Total For BAW19										0.00	0	1,128,500,000
BAW2 On 02/10/2015 Spot Bond			6.89000	104.94356	6.89000	104.92392				0.00	0	0
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	86.38498	100.00000	86.18267				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			9.75500	101.49435	9.75500	101.46808				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	103.22057				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.85500	105.78656	8.85500	105.76151				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			10.92384	102.61799	10.92384	102.22846				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			10.74055	101.58462	10.74055	101.53641				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			10.92224	101.55575	10.92224	101.55629				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.41841				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			11.00148	101.53477	11.00148	101.54295				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			11.79354	101.53283	11.79354	101.50873				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	101.45090				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	101.45090				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.45097				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			11.17384	101.35659	11.17384	101.37624				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			11.11410	102.15923	11.11410	101.62492				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			10.74055	101.58462	10.74055	101.53641				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	101.80203	11.06000	101.73217				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			10.21245	98.75137	10.21245	101.45720				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	102.11394				0.00	0	564,656,100
Total BAYA17 SPOT										0.00	0	564,656,100
Total For BAYA17										0.00	0	564,656,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.37331				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.37331				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			8.05856	105.07454	8.05856	103.75327				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			11.63000	100.68117	11.63000	100.54086				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			11.55500	78.57352	11.55500	98.85559				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
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	101.25617				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	98.92728	9.28000	101.20379				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.33698				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			11.42500	76.87643	11.42500	98.62221				0.00	0	100,000,000
Total BAYA32 SPOT										0.00	0	100,000,000
Total For BAYA32										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
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.29849			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.33057			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	101.33057			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	101.28309			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	101.35319			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	101.35319			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.28566			0.00	0	0
Total BAYA43 SPOT									0.00	0	0
Total For BAYA43									0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.30811			0.00	0	0
Total BAYA44 SPOT									0.00	0	0
Total For BAYA44									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.35329			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	101.06116			0.00	0	0
Total BAYA47 SPOT									0.00	0	0
Total For BAYA47									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA48 On 31/03/2016 Spot Bond				100.00000	0.00000	101.10562				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			13.92384	102.99950	13.92384	102.61221				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			15.18235	102.20680	15.18235	102.21629				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			14.07062	102.10639	14.07062	101.98613				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	101.74584				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	101.74584				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	101.74584				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	101.80945				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	101.52264				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	38.69280	100.00000	38.61939				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	21.04866	100.00000	20.99767				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	19.15664	100.00000	19.11024				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.82509	100.00000	11.79644			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.82509	100.00000	11.79644			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.29710	100.00000	14.26246			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.38819	100.00000	12.35818			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	100.51208			0.00	0	0
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.79448			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	100.61259			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	10.25590	100.00000	10.23106			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	10.25590	100.00000	10.23106			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP95I On 21/08/2015 Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0
Total BCP95U SPOT									0.00	0	0
Total For BCP95U									0.00	0	0
BCP96I On 04/09/2015 Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0
Total BCP96U SPOT									0.00	0	0
Total For BCP96U									0.00	0	0
BCP97I On 23/10/2015 Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0
Total BCP97U SPOT									0.00	0	0
Total For BCP97U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202 On 31/12/2018 Spot Bond			1.89000	103.73200	1.89000	185.49496			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			8.11500	95.78025	8.11500	163.53125			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			8.11500	97.07336	8.11500	163.88799			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			8.50000	99.77479	8.50000	99.75211			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			8.22500	100.21768	8.22500	100.19573			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000			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	100.54495			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.00000	0.00000	101.00057			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.59235			0.00	0	970,000,000
Total BG22B1 SPOT									0.00	0	970,000,000
Total For BG22B1									0.00	0	970,000,000
BG22C1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.62878			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.73030			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22YI On 21/07/2016 Spot Bond			100.00000	54.79795	100.00000	54.66520				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.38881				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.39606				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.39848				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.42749				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.46609				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	34.31342	100.00000	34.23029				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	34.31342	100.00000	34.23029				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.34762				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.37335				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42A On 15/03/2017 Spot Bond			8.35500	104.36340	8.35500	104.34019				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.45053				0.00	0	1,428,200,000
Total BG42B SPOT										0.00	0	1,428,200,000
Total For BG42B										0.00	0	1,428,200,000
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.58755				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	24.49320	100.00000	24.43387				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	24.49320	100.00000	24.43387				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	100.97759				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			11.17000	100.74045	11.17000	101.50248				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.31542				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.06000	94.42300	11.06000	96.83309				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	104.04507				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	80.54784	100.00000	80.38244				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	99.76009				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.63571				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			8.73500	72.44268	8.73500	101.52996				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC46 On 13/10/2015 Spot Bond				100.00000	0.00000	100.62395				0.00	0	0
Total BIDC46 SPOT										0.00	0	0
Total For BIDC46										0.00	0	0
BIDC48 On 06/11/2015 Spot Bond				100.00000	0.00000	98.53973				0.00	0	0
Total BIDC48 SPOT										0.00	0	0
Total For BIDC48										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	99.92995				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	99.91838				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	99.92477				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	99.92115				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	99.91460				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	99.88725				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	99.84896				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	100.51980				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.53402				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	101.46582				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	101.58591				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	101.70828				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	98.77668				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	98.13082				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC045 On 13/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC045 SPOT										0.00	0	0
Total For BTC045										0.00	0	0
BTC046 On 24/08/2015 Spot Bond				100.00000	0.00000	99.87695				0.00	0	0
Total BTC046 SPOT										0.00	0	0
Total For BTC046										0.00	0	0
BTC047 On 21/08/2015 Spot Bond				100.00000	0.00000	99.92948				0.00	0	0
Total BTC047 SPOT										0.00	0	0
Total For BTC047										0.00	0	0
BTC048 On 04/09/2015 Spot Bond				100.00000	0.00000	99.68067				0.00	0	0
Total BTC048 SPOT										0.00	0	0
Total For BTC048										0.00	0	0
BTC049 On 07/09/2015 Spot Bond				100.00000	0.00000	99.62756				0.00	0	0
Total BTC049 SPOT										0.00	0	0
Total For BTC049										0.00	0	0

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	99.08941			0.00	0	0
Total BTC051 SPOT									0.00	0	0
Total For BTC051									0.00	0	0
BTC05 On 07/10/2015 Spot Bond				100.00000	0.00000	99.09874			0.00	0	0
Total BTC052 SPOT									0.00	0	0
Total For BTC052									0.00	0	0
BTC05 On 14/01/2016 Spot Bond				100.00000	0.00000	100.68919			0.00	0	0
Total BTC054 SPOT									0.00	0	0
Total For BTC054									0.00	0	0
BTC05 On 21/10/2015 Spot Bond				100.00000	0.00000	98.85235			0.00	0	0
Total BTC055 SPOT									0.00	0	0
Total For BTC055									0.00	0	0
BTC05 On 19/10/2015 Spot Bond				100.00000	0.00000	98.88707			0.00	0	0
Total BTC056 SPOT									0.00	0	0
Total For BTC056									0.00	0	0
BTC05 On 19/01/2016 Spot Bond				100.00000	0.00000	100.61823			0.00	0	0
Total BTC057 SPOT									0.00	0	0
Total For BTC057									0.00	0	0
BTC05 On 14/10/2015 Spot Bond				100.00000	0.00000	98.97358			0.00	0	0
Total BTC058 SPOT									0.00	0	0
Total For BTC058									0.00	0	0
BTC05 On 23/10/2015 Spot Bond				100.00000	0.00000	98.78204			0.00	0	0
Total BTC059 SPOT									0.00	0	0
Total For BTC059									0.00	0	0
BTC06 On 25/01/2016 Spot Bond				100.00000	0.00000	100.39460			0.00	0	0
Total BTC060 SPOT									0.00	0	0
Total For BTC060									0.00	0	0
BTC06 On 03/11/2015 Spot Bond				100.00000	0.00000	98.58321			0.00	0	0
Total BTC061 SPOT									0.00	0	0
Total For BTC061									0.00	0	0
BTC06 On 30/10/2015 Spot Bond				100.00000	0.00000	98.59413			0.00	0	0
Total BTC062 SPOT									0.00	0	0
Total For BTC062									0.00	0	0
BTC06 On 25/11/2015 Spot Bond			100.00000	78.66379	100.00000	78.49462		400,000,000,000,000.00	44,000,000,000	22,800,000,000	
Total BTC063 SPOT								10,000,000,000,000.00	44,000,000,000	22,800,000,000	
Total For BTC063								10,000,000,000,000.00	44,000,000,000	22,800,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC064 On 12/02/2016 Spot Bond			100.00000	70.00376	100.00000	69.74157				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	40.49982	100.00000	40.40172				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.06472				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	101.10455				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	101.26149				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	99.95821				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	20.07974	100.00000	20.03110				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			9.55500	109.16417	9.55500	109.13649				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	104.31458				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			7.90500	104.73759	7.90500	104.71553				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			12.62500	101.83697	12.62500	101.80310				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	97.63867				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14 On 01/02/2019 Spot Bond			12.92500	96.78276	12.92500	96.74982			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			9.00500	103.02408	9.00500	102.99942		2,791,550,000,000.00		310,000,000	310,000,000
Total CBL16 SPOT								2,791,550,000,000.00		310,000,000	310,000,000
Total For CBL16								2,791,550,000,000.00		310,000,000	310,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.29622			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.92500	94.15088	12.92500	99.63684			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.45704			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	95.63461			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.23674			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			10.55500	94.89041	10.55500	94.86389			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	99.97737			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			10.02000	115.52364	10.02000	115.49278			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.05000	111.10585	10.05000	111.07608			0.00	0	1,000,000,000
Total CCT02 SPOT									0.00	0	1,000,000,000
Total For CCT02									0.00	0	1,000,000,000
CCT03 On 15/03/2025 Spot Bond			9.94500	112.10736	9.94500	112.07781			0.00	0	1,000,000,000
Total CCT03 SPOT									0.00	0	1,000,000,000
Total For CCT03									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.18852				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			11.75500	104.82181	11.75500	104.78928				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.41680				0.00	0	769,000,000
Total CGR13 SPOT										0.00	0	769,000,000
Total For CGR13										0.00	0	769,000,000
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.73500				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	111.86130	10.00000	111.83210				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	101.07578				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.45336				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.65995				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	9.05802	100.00000	9.02974				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	20.53704	100.00000	20.48729				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	21.54191	100.00000	21.47465				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.87624				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.15869			0.00	1,272,133,400	636,066,700
Total CIG03 SPOT									0.00	1,272,133,400	636,066,700
Total For CIG03									0.00	1,272,133,400	636,066,700
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.20388			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.25598			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	99.89237			0.00	0	0
Total CLN126 SPOT									0.00	0	0
Total For CLN126									0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	99.89348			0.00	0	0
Total CLN130 SPOT									0.00	0	0
Total For CLN130									0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	99.88761			0.00	0	0
Total CLN134 SPOT									0.00	0	0
Total For CLN134									0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	101.27163			0.00	0	0
Total CLN170 SPOT									0.00	0	0
Total For CLN170									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN17(On 20/03/2016 Spot Bond				100.00000	0.00000	101.56461				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	101.29475	10.11000	101.26762				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	100.88290				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	124.30090	2.76000	124.28098				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	123.32045	3.14000	126.03419				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	103.82806	8.25000	103.80525				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			2.65000	134.82449	2.65000	128.68649				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	131.17818	2.40000	125.20703				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN20(On 20/12/2016 Spot Bond				100.00000	0.00000	101.77931				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			8.68500	102.66428	8.68500	102.64044				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	100.58119				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22(On 20/10/2016 Spot Bond				100.00000	0.00000	100.59662			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			8.73500	102.71527	8.73500	102.69129			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			8.73500	102.71527	8.73500	102.69129			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			8.78500	101.51092	8.78500	101.48708			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	101.30207			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	101.43292			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	111.86100	10.00000	111.83200			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	111.86100	10.00000	111.83200			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN23(On 14/02/2017 Spot Bond				100.00000	0.00000	100.05944			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN23(On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	99.85041			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	99.84865	9.35000	99.82345			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN24: On 24/02/2019 Spot Bond			9.35000	99.84865	9.35000	99.82345				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	101.79700				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	101.51165				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	101.87225				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	101.87225				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	101.87225				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	101.44364				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			9.35500	104.66944	9.35500	104.64344				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26: On 30/04/2017 Spot Bond				100.00000	0.00000	100.99159				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN26: On 20/06/2017 Spot Bond				100.00000	0.00000	104.67743				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27: On 20/06/2017 Spot Bond				100.00000	0.00000	101.46639				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.45896			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	101.47225			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	99.85830			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	99.80695			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65596			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	102.28179			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	101.16170			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	100.42367			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	102.06855			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.45375			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.28506			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	103.06101			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292 On 25/11/2020 Spot Bond			10.00000	111.86100	10.00000	111.83200			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	101.05306			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	101.27096			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	101.08508			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	101.38881			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.05312			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.46056			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	101.15712			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	148.00032			0.00	0	0
Total CLN300 SPOT									0.00	0	0
Total For CLN300									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.41557			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	148.36146			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	147.37041			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	147.37041			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	148.07051				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	144.09408				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	144.25362				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	100.07251				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			10.84000	96.04972	10.84000	96.02217				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			11.36000	97.63800	11.36000	97.60868				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	101.10562				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	101.39114				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	100.07093				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.53720				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	100.41586				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	102.56866	8.80500	102.58508				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	101.22214				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	100.54229				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	139.99627				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	101.30065				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	101.38813				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	101.33257				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	101.84928				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	83.47776				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	101.45429				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	101.10562				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	127.72538				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	127.76013				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	100.45755			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	101.60939			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	101.11206			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	101.83790			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	101.51486			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	101.16503			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.34591			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.45330			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	100.13328			0.00	0	0
Total CLN347 SPOT									0.00	0	0
Total For CLN347									0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	101.07986			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.43757			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN353 On 28/05/2019 Spot Bond				100.00000	0.00000	101.73917			0.00	0	0
Total CLN353 SPOT									0.00	0	0
Total For CLN353									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN354 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN358 On 30/04/2018 Spot Bond				100.00000	0.00000	100.39883				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN359 On 24/07/2017 Spot Bond				100.00000	0.00000	100.53402				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	101.11332				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.02000	104.12937	10.02000	107.28687				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	101.23426				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	100.29195				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.16000	105.68125	12.16000	109.55962				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	100.30347				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.19000	103.05756	12.19000	103.02443				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	105.93776	10.02000	105.90963				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	100.30347				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	100.49511				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37 On 20/03/2024 Spot Bond				100.00000	0.00000	101.47852				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	101.21520				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	101.24108				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	101.24122				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	101.15327				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN37 On 20/03/2021 Spot Bond			9.55500	105.41964	9.55500	105.39290				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	101.35961				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	101.35043				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.98000	101.95541	10.98000	101.92581				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	104.49179	11.00000	104.46139				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38 On 20/03/2021 Spot Bond				100.00000	0.00000	101.39304				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN387 On 22/07/2017 Spot Bond				100.00000	0.00000	100.52684				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.95000	105.37604	11.95000	105.34282				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.50561				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	101.24096				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	100.53915				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	101.32488				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	100.98277				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN391 On 20/12/2015 Spot Bond				100.00000	0.00000	101.14218				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	101.16170				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	91.17155				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	101.22969				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.58705			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	101.33535			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	101.70404			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.06841			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	100.06802			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.22969			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	101.38813			0.00	0	0
Total CLN401 SPOT									0.00	0	0
Total For CLN401									0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.04811			0.00	0	0
Total CLN402 SPOT									0.00	0	0
Total For CLN402									0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	101.02828			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	99.88725			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	101.08608			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	86.82488			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	101.23725			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	100.35823			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	0.00000	100.88669			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	0.00000	100.93158			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	100.25388			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.26535			0.00	0	0
Total CLN412 SPOT									0.00	0	0
Total For CLN412									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	41.78108	7.01000	42.38748			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	173.41189			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			8.50000	99.77479	8.50000	150.27859			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.11500	37.14087	8.11500	163.53125			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			8.11500	37.59494	8.11500	163.88799			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF0: On 20/10/2015 Spot Bond				100.00000	0.00000	98.77468				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				100.00000	0.00000	98.76420				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.86646				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	101.19221				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	101.31726				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	101.23204				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.24884				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	100.85275				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.24480				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.53720				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	101.13297				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.21076				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0

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 20/06/2019 Spot Bond				100.00000	0.00000	101.20315				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	101.21071				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	101.24480				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	99.78796				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.77612				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			8.86500	108.07884	8.86500	106.64160				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			8.68000	102.57671	8.68000	102.55290				0.00	0	930,700,000
Total COJ04 SPOT										0.00	0	930,700,000
Total For COJ04										0.00	0	930,700,000
COJ05 On 05/06/2023 Spot Bond			10.19500	113.06725	10.19500	113.03653				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			7.35000	103.06234	7.35000	103.04205				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			9.76500	108.61388	9.76500	108.58574				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.80000	104.12650	9.80000	104.09929				0.00	0	1,440,000,000
Total COJG01 SPOT										0.00	0	1,440,000,000
Total For COJG01										0.00	0	1,440,000,000
COT01 On 03/04/2023 Spot Bond			10.17000	97.85757	10.17000	97.83105				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT02 On 03/04/2028 Spot Bond			10.84500	99.41273	10.84500	99.38405			0.00	0	1,000,000,000
Total COT02 SPOT									0.00	0	1,000,000,000
Total For COT02									0.00	0	1,000,000,000
COT03 On 05/06/2028 Spot Bond			10.84500	92.41722	10.84500	92.39055			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	101.75228			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	11.59932	100.00000	11.57122			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	99.84084			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.15279			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	99.78267			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	103.48192			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	102.27868			0.00	0	0
Total CPL027 SPOT									0.00	0	0
Total For CPL027									0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	10.77783	100.00000	10.75172			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	13.33317	100.00000	13.30087			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			11.53000	97.80928	11.53000	98.63358			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DEN38 On 10/06/2018 Spot Bond			100.00000	18.71881	100.00000	18.67346			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39 On 10/06/2018 Spot Bond			100.00000	10.15482	100.00000	10.13022			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	19.48389	100.00000	19.43669			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.41650			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			7.88000	100.68409	7.88000	100.66295			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	99.94086			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	99.85162			0.00	0	0
Total DENG56 SPOT									0.00	0	0
Total For DENG56									0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	101.44799			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	83.54501	100.00000	83.35770			0.00	0	0
Total DLT02U SPOT									0.00	0	0
Total For DLT02U									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.44262			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	100.86724			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	100.29821			0.00	0	0
Total DLTC10 SPOT									0.00	0	0
Total For DLTC10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTC11 On 03/02/2016 Spot Bond				100.00000	0.00000	100.19863			0.00	0	0
Total DLTC11 SPOT									0.00	0	0
Total For DLTC11									0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	100.20754			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.60639			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.86551			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	101.39566			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	56.07680			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			9.29500	100.30940	9.29500	100.28451			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.58500	108.41576	7.58500	108.39371			0.00	0	9,360,000
Total DV21 SPOT									0.00	0	9,360,000
Total For DV21									0.00	0	9,360,000
DV22 On 07/02/2020 Spot Bond			9.08000	101.61165	9.08000	101.58714		1,786,944,000,000.00		196,800,000	2,388,400,000
Total DV22 SPOT								1,786,944,000,000.00		196,800,000	2,388,400,000
Total For DV22								1,786,944,000,000.00		196,800,000	2,388,400,000
DV23 On 27/02/2023 Spot Bond			9.49000	102.45658	9.49000	102.43035			0.00	0	1,050,000,000
Total DV23 SPOT									0.00	0	1,050,000,000
Total For DV23									0.00	0	1,050,000,000
DV24 On 18/02/2024 Spot Bond			9.43000	101.49733	9.43000	101.47150			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			9.46000	104.82279	9.46000	104.79603			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVC007 On 15/09/2015 Spot Bond				100.00000	0.00000	101.16829			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	99.94111			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	101.24331			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	101.29718			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	100.39964			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	100.98577			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	100.04755			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	100.76381			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	100.47442			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			8.19000	121.88406	8.19000	121.85747		3,435,950,700,000.00	419,530,000	2,400,839,000	
Total E170 SPOT								3,435,950,700,000.00	419,530,000	2,400,839,000	
Total For E170								3,435,950,700,000.00	419,530,000	2,400,839,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	96.95457			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2.31000	102.01357	2.31000	101.99856			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			2.05000	127.60102	2.05000	127.58314			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.05000	115.07045	2.05000	115.05432			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			1.97000	115.95022	1.97000	115.93423			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			2.22500	105.14981	2.22500	105.13455			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			2.29000	102.38431	2.29000	102.36930			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			9.60500	104.27952	9.60500	104.25294			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			9.50500	109.80537	9.50500	109.77767			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.89500	103.75631	9.89500	103.72909			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.09500	95.65291	10.09500	98.26788			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM05 On 17/04/2029 Spot Bond			10.23500	106.71992	10.23500	105.39792			0.00	0	3,999,999,600
Total EMM05 SPOT									0.00	0	3,999,999,600
Total For EMM05									0.00	0	3,999,999,600
EMM06 On 23/06/2025 Spot Bond			9.99500	103.11665	9.99500	102.45564			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	99.96094			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	99.76249			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.34018			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.24105			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.23213			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPF007 On 02/09/2020 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total EPF007 SPOT									0.00	0	0
Total For EPF007									0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.22118			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	103.42664			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	99.86491			0.00	0	0
Total EPFC16 SPOT									0.00	0	0
Total For EPFC16									0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	101.85799			0.00	0	0
Total EQS04 SPOT									0.00	0	0
Total For EQS04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	96.30015			0.00	0	400,000,000
Total EQS05 SPOT									0.00	0	400,000,000
Total For EQS05									0.00	0	400,000,000
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	99.80814			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			10.20500	99.56370	10.20500	99.53662			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	98.00213			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	99.61339			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	99.99970			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	99.99961			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	100.00000			0.00	0	0
Total ERS12 SPOT									0.00	0	0
Total For ERS12									0.00	0	0
ERSA1, On 25/11/2020 Spot Bond			10.00000	111.86100	10.00000	111.83200			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS14 SPOT									0.00	0	0
Total For ERS14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	99.99994			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	99.99995			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2: On 17/02/2025 Spot Bond			100.00000	7.87623	100.00000	7.84159			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond			100.00000	8.19445	100.00000	8.15842		450,000,000,000,000.00	34,500,000,000	11,500,000,000	
Total ERSA21 SPOT								50,000,000,000,000.00	34,500,000,000	11,500,000,000	
Total For ERSA21								50,000,000,000,000.00	34,500,000,000	11,500,000,000	
ES15 On 30/08/2015 Spot Bond			6.30000	103.66029	6.30000	103.64244			0.00	0	72,718,225,000
Total ES15 SPOT									0.00	0	72,718,225,000
Total For ES15									0.00	0	72,718,225,000
ES18 On 20/04/2018 Spot Bond			8.03500	105.88260	8.03500	105.85980			0.00	0	14,624,240,000
Total ES18 SPOT									0.00	0	14,624,240,000
Total For ES18									0.00	0	14,624,240,000
ES23 On 25/01/2023 Spot Bond			8.68500	107.73402	8.68500	107.70914		8,719,566,300,000.00	1,003,980,000	7,523,987,100	
Total ES23 SPOT								8,719,566,300,000.00	1,003,980,000	7,523,987,100	
Total For ES23								8,719,566,300,000.00	1,003,980,000	7,523,987,100	
ES26 On 02/04/2026 Spot Bond			8.94500	95.53430	8.94500	95.51146			0.00	0	10,303,822,200
Total ES26 SPOT									0.00	0	10,303,822,200
Total For ES26									0.00	0	10,303,822,200
ES33 On 15/09/2033 Spot Bond			9.62000	85.16285	9.57500	85.47143		38,480,000,000,000.00	4,000,000,000	65,183,800,000	
Total ES33 SPOT								38,480,000,000,000.00	4,000,000,000	65,183,800,000	
Total For ES33								38,480,000,000,000.00	4,000,000,000	65,183,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42 On 25/04/2042 Spot Bond			9.64500	91.73711	9.64500	91.71350			0.00	0	64,295,224,700
Total ES42 SPOT									0.00	0	64,295,224,700
Total For ES42									0.00	0	64,295,224,700
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	98.91407			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	97.00870			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	99.85629			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.63326			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.09445			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	99.91750			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	99.92545			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	101.48410			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	102.52168			0.00	0	0
Total FIFC17 SPOT									0.00	0	0
Total For FIFC17									0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				100.00000	0.00000	101.30788			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	101.23008			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
FIFC21 On 09/02/2016 Spot Bond				100.00000	0.00000	100.09570			0.00	0	0
Total FIFC21 SPOT									0.00	0	0
Total For FIFC21									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.09680	100.00000	0.09507			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.09680	100.00000	0.09507			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.72204	100.00000	10.69606			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.43643	100.00000	10.41115			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.31320			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.44704			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.46750			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.57030			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			9.52500	98.44986	9.52500	98.42484			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.27280			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.27273			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.48291			0.00	600,000,000	300,000,000
Total FRB10 SPOT									0.00	600,000,000	300,000,000
Total For FRB10									0.00	600,000,000	300,000,000
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.52624			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.74746			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.77649			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			10.25500	100.43205	10.25500	100.95284			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.84655			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	101.04486			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	101.06061			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			10.37500	106.36092	10.37500	106.33152			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	102.52752			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			1.95000	136.37801	1.95000	137.27406			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			2.02000	127.55819	2.02000	283.84791			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI25 On 31/01/2025 Spot Bond			2.18000	109.45348	2.18000	116.33150			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.88000	98.04823	2.88000	158.97441		576,000,000,000.00	200,000,000	700,000,000	
Total FRBI28 SPOT								576,000,000,000.00	200,000,000	700,000,000	
Total For FRBI28								576,000,000,000.00	200,000,000	700,000,000	
FRBI33 On 07/12/2033 Spot Bond			3.13500	105.03737	3.13500	197.91070		627,000,000,000.00	200,000,000	100,000,000	
Total FRBI33 SPOT								627,000,000,000.00	200,000,000	100,000,000	
Total For FRBI33								627,000,000,000.00	200,000,000	100,000,000	
FRBN0 On 15/09/2015 Spot Bond			7.17000	106.16605	7.17000	106.14532		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			7.57200	67.99417	7.57200	67.40666		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			9.39400	43.79993	9.39400	42.89708		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	42.44195	9.64000	41.53324		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	102.11337		0.00	0	0	
Total FRC107 SPOT								0.00	0	0	
Total For FRC107								0.00	0	0	
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	101.46951		0.00	0	0	
Total FRC109 SPOT								0.00	0	0	
Total For FRC109								0.00	0	0	
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.27168		0.00	0	0	
Total FRC112 SPOT								0.00	0	0	
Total For FRC112								0.00	0	0	
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.39649		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	99.95997	7.47000	98.00000		0.00	0	0	
Total FRC115 SPOT								0.00	0	0	
Total For FRC115								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC116 On 20/06/2017 Spot Bond			7.47000	99.95997	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	101.37305				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30820				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	101.62290				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	101.35043				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	99.96782	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	101.43635				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	101.77157				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	101.71905				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC137 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
FRC138 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
FRC139 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
FRC140 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

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	100.00000			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	24.03441	100.09221	23.97614			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.22516			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	109.53533			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.63653			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	101.79792			0.00	0	0
Total FRC149 SPOT									0.00	0	0
Total For FRC149									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.36595			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.38120			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.26097			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.28254			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.68152				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.25990				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	67.04015	13.22500	67.01645				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.18740				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.18891				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.75841				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.24329				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			3.41000	101.29972	3.41000	104.78456				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.29764				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.29764				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	99.90365				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.10562				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.30567				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.22214				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	101.19344				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.28905				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.39868				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	100.12942				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	100.28617				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.52902				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.60639				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.62748				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	101.17983				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.28254			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC189 On 20/03/2019 Spot Bond				100.00000	0.00000	101.28254			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC190 On 14/03/2016 Spot Bond				100.00000	0.00000	101.25365			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0
FRC191 On 02/04/2017 Spot Bond				100.00000	0.00000	100.95513			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0
FRC192 On 02/04/2019 Spot Bond				100.00000	0.00000	101.00759			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	100.96130			0.00	0	0
Total FRC193 SPOT									0.00	0	0
Total For FRC193									0.00	0	0
FRC193 On 25/11/2020 Spot Bond			10.00000	111.86100	10.00000	111.83200			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC194 On 08/04/2016 Spot Bond				100.00000	0.00000	100.79281			0.00	0	0
Total FRC194 SPOT									0.00	0	0
Total For FRC194									0.00	0	0
FRC195 On 20/06/2024 Spot Bond				100.00000	0.00000	101.35496			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	100.77530			0.00	0	0
Total FRC196 SPOT									0.00	0	0
Total For FRC196									0.00	0	0
FRC197 On 09/04/2016 Spot Bond				100.00000	0.00000	100.94273			0.00	0	0
Total FRC197 SPOT									0.00	0	0
Total For FRC197									0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.75124			0.00	0	0
Total FRC198 SPOT									0.00	0	0
Total For FRC198									0.00	0	0

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 10/04/2016 Spot Bond				100.00000	0.00000	100.75330				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	100.67513				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	100.61231				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	100.67513				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	100.60980				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20(On 06/05/2017 Spot Bond				100.00000	0.00000	100.25722				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20(On 06/05/2017 Spot Bond			8.75000	100.28265	8.75000	100.25907				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20(On 20/06/2019 Spot Bond				100.00000	0.00000	101.12762				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	10.90546	100.00000	10.87904				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	9.99736	100.00000	9.97314				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20(On 07/10/2020 Spot Bond				100.00000	0.00000	96.37335				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	12.53248	100.00000	12.50212				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	101.32781				0.00	0	0
Total FRC210 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	28.79620	100.00000	28.72644				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.22548				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	10.58493	100.00000	10.55928				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	20.74706	100.00000	20.69680				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.22544				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	20.72039	100.00000	20.67019				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.22490				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.21391				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.29759				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.28003				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			2.76000	130.90139	2.76000	130.88055				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.12618				0.00	0	0
Total FRC222 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC222									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.12456			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.12456			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	99.93574			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	101.36720			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	101.22304			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	101.22389			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	101.35043			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	101.09794			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.00000	0.00000	100.63909			0.00	0	0
Total FRC232 SPOT									0.00	0	0
Total For FRC232									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.36291			0.00	0	0
Total FRC40 SPOT									0.00	0	0
Total For FRC40									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.57839			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.47002			0.00	0	0
Total FRC61 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.29000	115.20065	3.29000	126.88044				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.38725				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	100.00000				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			3.34000	106.90059	3.34000	126.51031				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.32000	104.81143	3.32000	126.65821				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			2.68500	101.04461	2.68500	130.88347				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			2.75500	103.63463	2.75500	141.85297				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.52485				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.21072				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.37816				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.60317				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.54542				0.00	0	0
Total FRC87 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.31725				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.31574				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	101.21073				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	13.93574	100.00000	13.90199				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	61.86326	100.00000	61.71339				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	30.29470	100.00000	30.22131				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	32.64565	100.00000	32.54373				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	12.50848	100.00000	12.47817				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.10980				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.68934				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	100.84740				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	100.45930				0.00	0	1,000,000,000
Total FRJ19 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ19										0.00	0	1,000,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.16986				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.26367				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	102.00232				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.09300	84.29495	2.09300	107.34596				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.41000	105.97982	2.41000	114.89121				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.52505				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.72665	10.38000	100.69860				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.72665	10.38000	100.69860				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	80.09300				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.45577				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.55000	103.29319	2.55000	112.12636				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.57500	213.18340	2.57500	213.63793				0.00	0	0
Total FRS109 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.52000	112.72931	2.52000	112.71207				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.60500	212.30596	2.60500	212.75743				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.50533				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.26500	115.50616	2.26500	115.48931				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.61000	110.98305	2.61000	110.96581				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	52.25000				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.71500	108.98651	2.71500	108.96928				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.72500	115.96628	2.72500	209.27948				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.77500	114.29687	2.77500	207.85087				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.19500	101.72951	2.19500	101.71486				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.80500	163.40390	2.80500	206.99945				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			2.99000	90.59266	2.99000	103.94134				0.00	0	0
Total FRS124 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			2.92000	100.55351	2.92000	158.30542				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			3.44000	84.08212	3.44000	96.30455				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			2.91000	100.63189	2.91000	158.47236				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/11/2015 Spot Bond				100.00000	0.00000	101.82575				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			2.97000	157.33738	2.97000	157.42755				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.31500	192.76418	3.31500	193.40224				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	97.53077				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.37000	84.78787	3.37000	97.44660				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.34000	85.16621	3.34000	97.94111				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.15000	87.82682	3.15000	101.14469				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			2.78000	160.17230	2.78000	160.66129				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.08500	199.02351	3.08500	199.25575				0.00	0	0
Total FRS138 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS138										0.00	0	0
FRS138 On 08/08/2016 Spot Bond				100.00000	0.00000	100.11205				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.14000	126.51518	2.14000	281.52606				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			2.03000	127.47088	2.03000	283.65357				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			2.75000	121.36824	2.75000	270.06845				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.42000	102.09386	2.42000	133.52214				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.46518				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			1.95000	137.29294	1.95000	133.07667				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.61499				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	100.88333				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.29050				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			2.39000	112.28248	2.39000	112.26571				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	33.19161	104.97509	33.10764				0.00	0	0
Total FRS69 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	36.89763	101.07593	36.80739				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	29.91260	100.44759	29.83984				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	35.23990	100.76967	35.15393				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.09500	121.40123	2.09500	121.38404				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			2.12500	99.03215	2.12500	116.88011				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	98.92662				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			2.15500	98.77838	2.15500	116.58052				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	101.94047				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			2.23000	125.73961	2.23000	354.50603				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.13100				0.00	0	0
Total FRS94 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.78315			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			7.40500	103.98662	7.40500	103.96608			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.98500	104.56010	7.98500	104.53786			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.25500	108.84938	8.25500	108.82532			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			8.85000	102.82009	8.85000	102.79590			0.00	0	770,000,000
Total FRX19 SPOT									0.00	0	770,000,000
Total For FRX19									0.00	0	770,000,000
FRX20 On 01/10/2020 Spot Bond			9.11500	101.83788	9.11500	101.81309			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.85000	92.60581	9.85000	92.58162			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.95500	106.75012	9.95500	106.72179		1,991,000,000,000.00		200,000,000	200,000,000
Total FRX24 SPOT								1,991,000,000,000.00		200,000,000	200,000,000
Total For FRX24								1,991,000,000,000.00		200,000,000	200,000,000
FRX26 On 01/10/2026 Spot Bond			10.33500	96.93687	10.33500	98.11425			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.62000	94.11019	10.62000	94.08373			0.00	0	3,000,000,000
Total FRX30 SPOT									0.00	0	3,000,000,000
Total For FRX30									0.00	0	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.75000	90.58768	10.75000	90.56148			0.00	0	0
Total FRX31 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.11000	82.98260	10.11000	82.96025				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.08124				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.09649				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.13454				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.19547				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.24116				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.43897				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	99.94399				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	99.80129				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	99.94178				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	99.93932				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	99.93727				0.00	0	0
Total FS2C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	99.92825				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	63.69029	100.00000	63.53600				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	10.68546	100.00000	10.65957				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	1.79272	100.00000	1.78838				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.30077	100.00000	0.30004				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	9.91148	100.00000	9.88747				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	1.66287	100.00000	1.65884				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	0.27898	100.00000	0.27831				0.00	0	0
Total FS4A3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.74877				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			9.35500	103.51477	9.35500	103.48892				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	102.43458				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.73650				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	101.75944				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	101.90850				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	102.09190				0.00	0	0
Total GH31C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GH31C									0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	102.20649			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
GPT34 On 11/11/2015 Spot Bond				100.00000	0.00000	100.10997			0.00	800,000,000	200,000,000
Total GPT34 SPOT									0.00	800,000,000	200,000,000
Total For GPT34									0.00	800,000,000	200,000,000
GRB01 On 08/12/2019 Spot Bond			100.00000	11.42211	100.00000	11.39443			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	23.58880	100.00000	23.53165			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	12.96978	100.00000	12.93836			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	10.32643	100.00000	10.29419			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.42818			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.44439			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.46448			0.00	0	0
Total GRH1B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.49234			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.39174			0.00	5,000,000	5,000,000
Total GRT02 SPOT									0.00	5,000,000	5,000,000
Total For GRT02									0.00	5,000,000	5,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.67361			0.00	0	0
Total GRT03 SPOT									0.00	0	0
Total For GRT03									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.93207			0.00	0	0
Total GRT04 SPOT									0.00	0	0
Total For GRT04									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.39950			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	99.91520			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.11625			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	101.48150			0.00	0	680,000,000
Total GSIZ16 SPOT									0.00	0	680,000,000
Total For GSIZ16									0.00	0	680,000,000
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.38118			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	10.11047	100.00000	10.08598			0.00	0	0
Total HIL01U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.31370				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.30089				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.30426				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC22 On 13/10/2015 Spot Bond				100.00000	0.00000	100.98014				0.00	0	0
Total HILC22 SPOT										0.00	0	0
Total For HILC22										0.00	0	0
HILC23 On 06/11/2015 Spot Bond				100.00000	0.00000	100.18356				0.00	0	0
Total HILC23 SPOT										0.00	0	0
Total For HILC23										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
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.82378	100.00000	9.78011				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.82378	100.00000	9.78011				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.42120	100.00000	10.37487				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.42120	100.00000	10.37487				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.22295	100.00000	11.17360				0.00	0	0
Total HM1D4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.18930	100.00000	11.13956				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.12810	100.00000	12.07418				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										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
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
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
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
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.66006				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	100.78506				0.00	0	0
Total HPF03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HPF03										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.13979				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	111.86100	10.00000	111.83200				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			9.23500	100.92306	9.23500	100.89829				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	99.92908				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	99.93363				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			8.39000	105.88707	8.39000	105.86343				0.00	0	3,574,286,100
Total HWAY20 SPOT										0.00	0	3,574,286,100
Total For HWAY20										0.00	0	3,574,286,100
HWAY2 On 07/12/2023 Spot Bond			1.91000	128.52331	1.91000	285.99639				0.00	0	2,360,000,000
Total HWAY23 SPOT										0.00	0	2,360,000,000
Total For HWAY23										0.00	0	2,360,000,000
HWAY2 On 07/12/2024 Spot Bond			1.89000	131.74446	1.89000	293.16442				0.00	0	200,000,000
Total HWAY24 SPOT										0.00	0	200,000,000
Total For HWAY24										0.00	0	200,000,000
HWAY3 On 31/07/2034 Spot Bond			9.57500	97.62543	9.57500	97.60062				0.00	0	2,070,300,000
Total HWAY34 SPOT										0.00	0	2,070,300,000
Total For HWAY34										0.00	0	2,070,300,000
HWAY3 On 31/07/2035 Spot Bond			9.59500	97.40159	9.59500	97.37679				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	36.90329	100.00000	36.81389				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	88.84118	100.00000	88.62864				0.00	0	0
Total HWF04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HWF04U										0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	40.69359	100.00000	40.59500				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	40.76179	100.00000	40.66304				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	111.86100	10.00000	111.83200				0.00	0	0
Total HWY023/R197 SPOT										0.00	0	0
Total For HWY023/R197										0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.51500	123.17771	1.51500	123.16223			38,178,000,000.00		25,200,000	46,670,855,600
Total I2025 SPOT									38,178,000,000.00		25,200,000	46,670,855,600
Total For I2025									38,178,000,000.00		25,200,000	46,670,855,600
I2033 On 28/02/2033 Spot Bond			1.80000	102.44564	1.80000	102.62116				0.00	0	36,145,081,900
Total I2033 SPOT									0.00		0	36,145,081,900
Total For I2033									0.00		0	36,145,081,900
I2038 On 31/01/2038 Spot Bond			1.79000	128.17086	1.79000	128.15380			26,438,479,000,000.00		14,770,100,000	150,274,891,000
Total I2038 SPOT									26,438,479,000,000.00		14,770,100,000	150,274,891,000
Total For I2038									26,438,479,000,000.00		14,770,100,000	150,274,891,000
I2046 On 31/03/2046 Spot Bond			1.90500	127.61884	1.90500	127.60142			24,208,740,000,000.00		12,708,000,000	98,988,642,900
Total I2046 SPOT									24,208,740,000,000.00		12,708,000,000	98,988,642,900
Total For I2046									24,208,740,000,000.00		12,708,000,000	98,988,642,900
I2050 On 31/12/2050 Spot Bond			1.90500	136.31789	1.90500	136.29933			23,827,740,000,000.00		12,508,000,000	63,964,550,800
Total I2050 SPOT									23,827,740,000,000.00		12,508,000,000	63,964,550,800
Total For I2050									23,827,740,000,000.00		12,508,000,000	63,964,550,800
IBL21 On 15/03/2016 Spot Bond			8.28500	104.69447	8.28500	104.67137				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			8.10500	108.52661	8.10500	108.50319				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			8.10500	100.15549	8.10500	100.13350				0.00	0	0
Total IBL28 SPOT									0.00		0	0
Total For IBL28									0.00		0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.29819				0.00	140,000,000	40,000,000
Total IBL33 SPOT									0.00		140,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL33									0.00	140,000,000	40,000,000
IBL34 On 31/01/2017 Spot Bond			1.52500	100.27442	1.52500	133.05798			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			2.02000	104.52852	2.02000	136.70775			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.48033			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			8.22500	104.53953	8.22500	104.51652			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.90480			0.00	0	1,000,000,000
Total IBL42 SPOT									0.00	0	1,000,000,000
Total For IBL42									0.00	0	1,000,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.13483			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	111.86100	10.00000	111.83200			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			8.85500	98.82179	8.85500	98.79841			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			9.28000	93.44840	9.28000	93.42537			0.00	0	2,350,000,000
Total IBL46 SPOT									0.00	0	2,350,000,000
Total For IBL46									0.00	0	2,350,000,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.17603			0.00	180,000,000	90,000,000
Total IBL48 SPOT									0.00	180,000,000	90,000,000
Total For IBL48									0.00	180,000,000	90,000,000
IBL49 On 02/04/2018 Spot Bond			8.75500	99.48628	8.75500	99.46299			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			9.33000	99.49105	9.33000	99.46640			0.00	0	0
Total IBL50 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.27190				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	99.44222				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			7.73000	99.91643	7.73000	99.89585				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			8.63500	99.04677	8.63500	99.02402				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.38412				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.07282				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			7.87500	101.00197	7.87500	100.98077				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			8.59500	101.84880	8.59500	101.82551				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			9.65000	103.48192	9.65000	103.45542				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	100.94380				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	100.48231				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.29758				0.00	0	0
Total IBL63 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.39527				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.40289				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.34927				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			2.75000	130.97823	2.75000	130.95739				0.00	0	55,000,000
Total IBL67 SPOT										0.00	0	55,000,000
Total For IBL67										0.00	0	55,000,000
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.99743				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	16.85792	100.00000	16.78378				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01116	100.00000	0.01113				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.54115				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.50586				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			9.30500	98.77222	9.30500	98.74768				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	101.72050				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.65097				0.00	0	0
Total IDCG05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			9.94500	99.84700	9.94500	99.82066				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	100.24185	5.00000	100.22840				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	101.64608	5.00000	101.63237				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	101.70404	4.00000	101.69309				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.33990	4.00000	101.32893				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	62.96763	100.00000	62.81509				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	62.84122	100.00000	62.68899				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03U On 30/06/2016 Spot Bond			100.00000	62.84122	100.00000	62.68899				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	106.69397	9.20000	106.66775				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	99.99995				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.53907	100.00000	8.51839				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	100.15596				0.00	0	0
Total IN09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	22.22853	100.00000	22.17468				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	19.93106	100.00000	19.88277				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	1.79347	100.00000	1.79004				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.60217	100.00000	9.57891				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	11.56399	100.00000	11.53598				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	11.60045	100.00000	11.57235				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	9.18452	100.00000	9.16419				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	42.55705	100.00000	42.45395				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	98.64865	100.00000	98.91599				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	99.72678	100.00000	99.45504				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	9.84064	100.00000	9.80816				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	91.96998	100.00000	91.30354				0.00	0	0
Total IN307U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN307U										0.00	0	0
IN308U On 30/09/2015 Spot Bond			100.00000	92.06276	100.00000	91.39563				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	92.05145	100.00000	91.38440				0.00	0	0
Total IN309U SPOT										0.00	0	0
Total For IN309U										0.00	0	0
IN311U On 30/09/2015 Spot Bond			100.00000	87.21108	100.00000	86.23118				0.00	0	0
Total IN311U SPOT										0.00	0	0
Total For IN311U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	87.20145	100.00000	86.99819				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	98.11828	100.00000	97.85523				0.00	0	0
Total IN535U SPOT										0.00	0	0
Total For IN535U										0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	86.69834	100.00000	86.49289				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	83.12760	100.00000	82.94287				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	100.00000	100.00000	99.72678				0.00	0	0
Total IN700U SPOT										0.00	0	0
Total For IN700U										0.00	0	0
INA534 On 18/08/2015 Spot Bond			6.45000	100.00000	6.45000	99.89408				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	99.62171	6.60000	99.51415				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			6.75000	98.97500	6.75000	98.86642				0.00	0	0
Total INA543 SPOT										0.00	0	0
Total For INA543										0.00	0	0
INA544 On 20/10/2015 Spot Bond			6.75000	98.84835	6.75000	98.74005				0.00	0	0
Total INA544 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INA544										0.00	0	0
INA545 On 27/10/2015 Spot Bond			6.75000	98.72202	6.75000	98.61400				0.00	0	0
Total INA545 SPOT										0.00	0	0
Total For INA545										0.00	0	0
INA547 On 10/11/2015 Spot Bond			6.75000	98.47034	6.75000	98.36286				0.00	0	0
Total INA547 SPOT										0.00	0	0
Total For INA547										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.92384	102.27187	10.92384	101.99165				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			10.92384	101.50389	10.92384	101.46683				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.33153				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.30609				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.42326	6.50000	102.40536				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.33535				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	101.27139				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	100.65497				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	111.86100	10.00000	111.83200				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.28178				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	105.35730				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING297 On 10/09/2015 Spot Bond				100.00000	0.00000	99.56108				0.00	0	0
Total ING297 SPOT										0.00	0	0
Total For ING297										0.00	0	0
ING298 On 17/09/2015 Spot Bond				100.00000	0.00000	99.42984				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	86.90476	100.00000	86.69834				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	100.99945				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
ING310 On 15/10/2015 Spot Bond				100.00000	0.00000	100.52839				0.00	0	0
Total ING310 SPOT										0.00	0	0
Total For ING310										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	101.88014				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	100.05724				0.00	800,000,000	400,000,000
Total INLV01 SPOT										0.00	800,000,000	400,000,000
Total For INLV01										0.00	800,000,000	400,000,000
IP275U On 14/10/2015 Spot Bond			100.00000	86.49289	100.00000	86.28842				0.00	0	0
Total IP275U SPOT										0.00	0	0
Total For IP275U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.86100	10.00000	111.83200				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.72584				0.00	0	0
Total IPF02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.73531				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			8.79500	103.04093	8.79500	103.01670				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	100.96371				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	100.98672				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.00208				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.66448				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.69851				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.67796				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPFC07 On 29/10/2015 Spot Bond				100.00000	0.00000	100.34851				0.00	0	0
Total IPFC07 SPOT										0.00	0	0
Total For IPFC07										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.65500	101.02770	9.65500	101.00182				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.23958				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			8.79500	105.64317	8.79500	105.61846				0.00	0	1,360,000,000
Total IPL6 SPOT										0.00	0	1,360,000,000

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 IPL6									0.00	0	1,360,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.87217			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	100.80971			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.22792			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	102.57303			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.70329			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			2.70000	100.42791	2.70000	131.05003			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			3.47000	149.45776	3.47000	154.37419			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.07978			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	100.81674			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.69798			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.55587			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	99.11360			0.00	0	0
Total IV026 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.51500	102.97934	3.51500	110.82462				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			3.51500	102.89349	3.51500	110.82462				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.66410				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.68720				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	10.24339	100.00000	10.19834				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			10.39500	111.75768	10.39500	111.72690				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	102.23034				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			3.57000	147.90739	3.57000	147.88058				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV533U On 13/08/2015 Spot Bond			100.00000	98.64865	100.00000	98.91599				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	99.45504	100.00000	99.18478				0.00	0	0
Total IV534U SPOT										0.00	0	0
Total For IV534U										0.00	0	0
IVA533 On 13/08/2015 Spot Bond			100.00000	98.64865	100.00000	98.91599				0.00	0	0
Total IVA533 SPOT										0.00	0	0
Total For IVA533										0.00	0	0
IVA534 On 20/08/2015 Spot Bond			6.45000	99.96467	6.45000	99.85883				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			6.45000	99.71806	6.45000	99.61274				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	99.58583	6.60000	99.47835				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	99.46046	6.60000	99.35325			231,000,000,000,000.00	35,000,000,000	35,000,000,000	
Total IVA539 SPOT									1,000,000,000,000.00	35,000,000,000	35,000,000,000	
Total For IVA539									1,000,000,000,000.00	35,000,000,000	35,000,000,000	
IVA542 On 08/10/2015 Spot Bond			6.75000	99.06566	6.75000	99.21107				0.00	0	0
Total IVA542 SPOT										0.00	0	0
Total For IVA542										0.00	0	0
IVA543 On 15/10/2015 Spot Bond			6.75000	98.93878	6.75000	98.70400				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			6.75000	98.81222	6.75000	98.57805				0.00	0	0
Total IVA544 SPOT										0.00	0	0
Total For IVA544										0.00	0	0
IVA545 On 29/10/2015 Spot Bond			6.75000	98.68599	6.75000	98.45241				0.00	0	0
Total IVA545 SPOT										0.00	0	0
Total For IVA545										0.00	0	0
IVA547 On 12/11/2015 Spot Bond			100.00000	80.93126	100.00000	80.75221			20,000,000,000,000.00	200,000,000	200,000,000	
Total IVA547 SPOT									20,000,000,000,000.00	200,000,000	200,000,000	
Total For IVA547									20,000,000,000,000.00	200,000,000	200,000,000	
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 25/11/2020 Spot Bond			10.00000	111.86100	10.00000	111.83200				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.54506				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.83236				0.00	0	0
Total IVC007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	99.94434				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	99.84979				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.60283				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	100.72664				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	100.73138				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	100.74086				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	100.69820				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.57866				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.41320				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.24341				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.00001				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	99.83406				0.00	0	0
Total IVC025 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	99.83576			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.96634			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.50498			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.15512			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.00895			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.03500			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.03499			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			9.19500	101.12401	9.19500	101.09931			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	13.79707	100.00000	13.76670			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.97267	100.00000	11.94367			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.32500	100.73472	9.32500	100.70977			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.42070			0.00	0	0
Total IVC041 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	101.22748				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	105.89110				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.48548				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.41281				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.04000	102.35803	7.04000	102.33855				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.25138				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	99.91533				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.64231				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.31749				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	100.12523				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.13541				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	101.52991				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.15098				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.00000	0.00000	100.40038				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	100.96502				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	101.40503				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.38196				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.04023				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond			100.00000	45.23490	100.00000	100.00000				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.23613				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.44566				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.40495				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.56354				0.00	0	0
Total JDG03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JDG03										0.00	0	0
JDG03 On 21/02/2016 Spot Bond			100.00000	63.53600	100.00000	63.38208				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.50455				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	101.52436				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	101.40642				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	101.55046				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	83.33333	100.00000	83.14351				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	104.05168				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	100.37054				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB00 On 05/08/2020 Spot Bond				100.00000	0.00000	100.33385				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.49500	141.56845	8.49500	141.53645				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	101.07353				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.34139				0.00	0	0
Total LBK05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.52364				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.14253				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.75571				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			10.28000	99.87518	10.28000	99.84798				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	99.81682	9.71000	99.79068				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	100.36955				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			8.82500	98.03892	8.82500	98.01591				0.00	0	3,315,500,000
Total LGL02 SPOT										0.00	0	3,315,500,000
Total For LGL02										0.00	0	3,315,500,000
LGL03 On 03/04/2018 Spot Bond			8.95500	99.82660	8.95500	99.80270				0.00	0	700,000,000
Total LGL03 SPOT										0.00	0	700,000,000
Total For LGL03										0.00	0	700,000,000
LGL04 On 14/08/2020 Spot Bond			9.95000	97.06794	9.95000	97.04233				0.00	0	620,000,000
Total LGL04 SPOT										0.00	0	620,000,000
Total For LGL04										0.00	0	620,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.55567				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.91361				0.00	0	0
Total LHL01 SPOT										0.00	0	0
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			8.06000	102.69671	8.06000	102.67461				0.00	0	1,040,000,000
Total LHL02 SPOT										0.00	0	1,040,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.08473			0.00	0	1,300,000,000
Total LHL03 SPOT									0.00	0	1,300,000,000
Total For LHL03									0.00	0	1,300,000,000
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	99.76863			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.93847			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.93060			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.92567			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	100.07755			0.00	0	0
Total MAQ062 SPOT									0.00	0	0
Total For MAQ062									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	101.19459			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				100.00000	0.00000	99.57364			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	0.00000	99.06695			0.00	0	0
Total MAQ073 SPOT									0.00	0	0
Total For MAQ073									0.00	0	0
MAQ07 On 13/11/2015 Spot Bond				100.00000	0.00000	98.41994			0.00	0	0
Total MAQ074 SPOT									0.00	0	0
Total For MAQ074									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.08638			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	103.10928			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.50743				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	100.55357				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.29849				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	99.66795				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	99.10642				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	100.96117				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.63836				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	101.02653				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.46062				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	99.95960				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	100.66500				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.19698				0.00	0	0
Total MBF041 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.20133				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04: On 08/12/2015 Spot Bond				100.00000	0.00000	101.33303				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	100.65262				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	100.70688				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04: On 17/08/2018 Spot Bond			100.00000	8.69719	100.00000	8.67003			395,000,000,000,000.00	573,950,000,000	250,000,000,000	
Total MBF046 SPOT									15,000,000,000,000.00	573,950,000,000	250,000,000,000	
Total For MBF046									15,000,000,000,000.00	573,950,000,000	250,000,000,000	
MBLSA On 30/09/2016 Spot Bond			100.00000		0.00000	100.36027			0.00	0	0	
Total MBLSA1 SPOT									0.00	0	0	
Total For MBLSA1									0.00	0	0	
MBP24 On 22/03/2016 Spot Bond			100.00000	58.79116	100.00000	58.64874			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	29.19342	100.00000	29.12270			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	20.86113	100.00000	20.81059			0.00	0	0	
Total MBP30U SPOT									0.00	0	0	
Total For MBP30U									0.00	0	0	
MBP31 On 24/10/2017 Spot Bond			100.00000	20.94391	100.00000	20.89318			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	20.09789	100.00000	20.04921			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	32.84757	100.00000	32.76800			0.00	0	0	
Total MBP33U SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.39520				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			8.85500	103.59217	8.85500	103.56766				0.00	0	620,000,000
Total MBSA01 SPOT										0.00	0	620,000,000
Total For MBSA01										0.00	0	620,000,000
MBSA0 On 15/04/2019 Spot Bond			8.87500	103.11235	8.87500	103.08788				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	102.71524				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	100.82406				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	100.86199				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			8.04000	103.73556	8.04000	103.71323				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			8.84500	102.51801	8.84500	102.49391				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			9.58000	103.19353	9.58000	103.16730				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.08884				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.12694				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			9.63000	103.71188	9.63000	103.68507				0.00	0	0
Total MFS1B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MFS1B									0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.21000	103.67657	7.21000	103.65621			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
MIL02 On 31/05/2017 Spot Bond			8.96500	101.58180	8.96500	101.55746			0.00	0	0
Total MIL02 SPOT									0.00	0	0
Total For MIL02									0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.00000	0.00000	100.63146			0.00	0	0
Total MIP4C SPOT									0.00	0	0
Total For MIP4C									0.00	0	0
MIP4F On 13/01/2016 Spot Bond				100.00000	0.00000	100.68629			0.00	0	0
Total MIP4F SPOT									0.00	0	0
Total For MIP4F									0.00	0	0
MIP4U On 13/01/2016 Spot Bond			100.00000	79.33390	100.00000	79.00472			0.00	0	0
Total MIP4U SPOT									0.00	0	0
Total For MIP4U									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.26412			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			9.45500	108.22036	9.45500	106.76847			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.02164			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.14500	106.98918	11.14500	101.06943		4,235,100,000,000.00		380,000,000	180,000,000
Total MMIG04 SPOT								4,235,100,000,000.00		380,000,000	180,000,000
Total For MMIG04								4,235,100,000,000.00		380,000,000	180,000,000
MMIG0 On 12/08/2017 Spot Bond			10.68000	106.02014	10.68000	101.01453		7,476,000,000,000.00		700,000,000	1,350,000,000
Total MMIG05 SPOT								7,476,000,000,000.00		700,000,000	1,350,000,000
Total For MMIG05								7,476,000,000,000.00		700,000,000	1,350,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	38.73758	100.00000	38.64373			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			8.66500	101.51766	8.66500	101.49413			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MQB02										0.00	0	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.65500	103.51094	8.65500	103.48712				0.00	0	555,000,000
Total MTN04 SPOT										0.00	0	555,000,000
Total For MTN04										0.00	0	555,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.92828	100.89771	6.91136				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	7.01691	100.61875	6.99982				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	101.30460				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	101.39781				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	101.41643				0.00	0	0
Total N5C23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.61928				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	101.78831				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	12.24305	100.00000	12.21338				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	13.10757	100.00000	13.07582				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			9.75000	94.39764	9.75000	94.37323				0.00	0	1,010,000,000
Total NAM01 SPOT										0.00	0	1,010,000,000
Total For NAM01										0.00	0	1,010,000,000
NAM02 On 29/06/2020 Spot Bond			9.40500	102.01714	9.40500	101.99153				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.81000	99.64675	7.81000	99.62600				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.31000	100.36508	9.31000	100.34027				0.00	0	75,000,000
Total NBK11A SPOT										0.00	0	75,000,000
Total For NBK11A										0.00	0	75,000,000
NBK12A On 19/03/2021 Spot Bond			8.90500	105.91528	8.90500	105.89021				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.35000	106.21270	9.35000	106.18632				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13B On 21/02/2017 Spot Bond				100.00000	0.00000	100.70482				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14A On 26/06/2021 Spot Bond			9.26500	101.44207	9.26500	101.43476				0.00	0	0
Total NBK14A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK14A										0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.61075				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			9.50500	96.76196	9.50500	96.74080				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.66402				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			10.09500	96.21170	10.09500	96.18596				0.00	0	2,450,000,000
Total NBK16A SPOT										0.00	0	2,450,000,000
Total For NBK16A										0.00	0	2,450,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.55023				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17, On 22/04/2026 Spot Bond			10.27500	101.10138	10.27500	101.07370				0.00	0	1,050,000,000
Total NBK17A SPOT										0.00	0	1,050,000,000
Total For NBK17A										0.00	0	1,050,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.62228				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			9.26000	101.94785	9.26000	101.92264				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	100.88023				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19, On 01/06/2022 Spot Bond			9.65500	101.95323	9.65500	101.92697				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	100.56665				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			10.34500	102.27212	10.34500	102.24393				0.00	0	0
Total NBK20A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.05508			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 21/07/2027 Spot Bond			10.54500	107.38346	10.54500	101.33236			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.11990			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.01694			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.01965			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.12825			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.02696			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.56890			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	101.56905			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			6.96000	104.71590	6.96000	104.69605		5,568,000,000,000.00	800,000,000	2,580,000,000	
Total NBK2A SPOT								5,568,000,000,000.00	800,000,000	2,580,000,000	
Total For NBK2A								5,568,000,000,000.00	800,000,000	2,580,000,000	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.54014		0.00	0	0	
Total NBK2B SPOT								0.00	0	0	
Total For NBK2B								0.00	0	0	
NBK3A On 09/09/2019 Spot Bond			8.92500	113.24422	8.92500	113.21735		0.00	0	3,470,000,000	
Total NBK3A SPOT								0.00	0	3,470,000,000	

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 NBK3A										0.00	0	3,470,000,000
NBK4 On 28/10/2024 Spot Bond			10.67000	39.37006	10.67000	39.35913				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.62005				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			7.85500	104.61260	7.85500	104.59070				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	101.10808				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	98.05972				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.58165				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.46318				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.42084				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	94.57334				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	100.00009				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.17643				0.00	0	0
Total NCLN75 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	101.15123				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.42391				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.07814				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.06036				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.05960				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.35216				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.22214				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			9.84000	105.82202	9.84000	109.00838				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.21459				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.87500	104.62562	9.87500	107.89204				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.22214				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.09819				0.00	0	0
Total NCLN88 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NCLN88									0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.20290			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.23423			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.24933			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	101.59739			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	100.81767			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	100.91447			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.56000	104.61992	7.56000	104.59840		10,298,383,200,000.00	1,362,220,000	681,110,000	
Total NED11 SPOT								10,298,383,200,000.00	1,362,220,000	681,110,000	
Total For NED11								10,298,383,200,000.00	1,362,220,000	681,110,000	
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.52552			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.68085			0.00	2,720,000,000	1,820,000,000
Total NED14 SPOT									0.00	2,720,000,000	1,820,000,000
Total For NED14									0.00	2,720,000,000	1,820,000,000
NED15 On 08/04/2024 Spot Bond			10.05500	103.24079	10.05500	105.02812			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	99.58268			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	102.84894			0.00	0	0
Total NED17 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.74660				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	101.23353				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			11.18000	103.49719	11.18000	101.83995				0.00	0	2,030,000,000
Total NED20 SPOT										0.00	0	2,030,000,000
Total For NED20										0.00	0	2,030,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.75417				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	119.03728	9.44500	119.00744				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.97792				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	111.86100	10.00000	111.83200				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			2.04000	173.57107	2.04000	173.54676				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			2.37500	100.38851	2.37500	114.40948				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	189.30102	3.45000	189.27318				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			2.76500	110.68866	2.76500	110.67102				0.00	0	0
Total NILB13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.06000	153.38567	3.06000	145.49867				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			2.97000	157.45461	2.97000	157.42755				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			8.68000	103.26611	8.68000	103.24226				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			9.31000	103.99349	9.31000	104.14891				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	99.97463				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	99.87137				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	99.86672				0.00	2,940,000,000	1,470,000,000
Total NQ1A17 SPOT										0.00	2,940,000,000	1,470,000,000
Total For NQ1A17										0.00	2,940,000,000	1,470,000,000
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	99.86953				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	99.86129				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			9.51000	103.97357	9.51000	105.42231				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	99.86391				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	99.86579				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	99.85314				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			9.71000	103.95377	9.71000	104.10476				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	99.86203				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	99.86110				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	99.84508				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	99.82636				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	99.83781				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	99.85829				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			8.64500	112.73161	8.64500	112.70555				0.00	0	689,000,000
Total NRA018 SPOT										0.00	0	689,000,000
Total For NRA018										0.00	0	689,000,000
NRA02: On 31/10/2022 Spot Bond			9.35500	118.55359	9.35500	118.52414				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			1.93500	178.47666	1.93500	178.45215				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			10.24500	116.98695	10.24500	116.95502				0.00	0	2,520,000,000
Total NRA028 SPOT										0.00	0	2,520,000,000

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 NRA028										0.00	0	2,520,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.55422				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.20438				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.66146				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	99.64672				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.47371				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.96259				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	102.45729				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	19.94554	100.00000	19.89722				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	86.96168	100.00000	86.75802				0.00	0	0
Total OCT1A1 SPOT										0.00	0	0
Total For OCT1A1										0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.05000	103.06648	7.05000	103.04685				0.00	0	1,300,000,000
Total OML01 SPOT										0.00	0	1,300,000,000
Total For OML01										0.00	0	1,300,000,000
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	99.74403				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			9.83000	98.61265	9.83000	100.06569				0.00	0	0
Total OML03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.54039				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			9.98500	102.64617	9.98500	103.17466				0.00	0	1,538,000,000
Total OML05 SPOT										0.00	0	1,538,000,000
Total For OML05										0.00	0	1,538,000,000
OML06 On 19/03/2027 Spot Bond			10.53000	102.85645	10.53000	103.23482				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			11.09500	103.50287	11.09500	103.65941				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	53.48483	100.00000	53.35526				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	100.75000				0.00	0	0
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	111.86100	10.00000	111.83200				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	103.32548				0.00	0	0
Total PMM16 SPOT										0.00	0	0
Total For PMM16										0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	101.40751				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PMM18 On 04/11/2015 Spot Bond				100.00000	0.00000	100.25251				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	100.08179				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	101.06970				0.00	0	0
Total PPC001 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PPC001									0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	100.44505			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.54013			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			9.55500	103.70464	9.55500	102.61043			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	100.43965			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	100.44474			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.45602			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.50451			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.51577			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.29438			0.00	700,000,000	700,000,000
Total PTH01 SPOT									0.00	700,000,000	700,000,000
Total For PTH01									0.00	700,000,000	700,000,000
R010P On 21/12/2025 Spot Bond			7.91500	44.80948	7.91500	44.79998			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.06000	106.25604	6.06000	106.23849		180,724,350,000,000.00	29,822,500,000	149,422,000,000	
Total R158 SPOT								180,724,350,000,000.00	29,822,500,000	149,422,000,000	

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 R158									10,724,350,000,000.00	29,822,500,000	149,422,000,000
R158P On 15/09/2015 Spot Bond			6.68500	99.48979	6.68500	99.47167			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			6.78500	112.56518	6.78500	112.54478			80,063,000,000,000.00	11,800,000,000	227,436,100,000
Total R159 SPOT									10,063,000,000,000.00	11,800,000,000	227,436,100,000
Total For R159									10,063,000,000,000.00	11,800,000,000	227,436,100,000
R159P On 15/09/2016 Spot Bond			6.61500	93.23646	6.61500	93.21998			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			8.14000	118.90413	8.09500	119.24627			928,083,798,802,000.00	2,079,617,174,300	1,779,268,931,100
Total R186 SPOT									18,083,798,802,000.00	079,617,174,300	779,268,931,100
Total For R186									18,083,798,802,000.00	079,617,174,300	779,268,931,100
R187P On 21/12/2026 Spot Bond			7.83500	41.82630	7.83500	41.81752			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			7.75500	39.10201	7.75500	39.09388			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.53000	293.60617	1.53000	293.56906			19,278,000,000.00	12,600,000	15,789,608,000
Total R197 SPOT									19,278,000,000.00	12,600,000	15,789,608,000
Total For R197									19,278,000,000.00	12,600,000	15,789,608,000
R202 On 07/12/2033 Spot Bond			1.77500	238.87171	1.77500	238.83995			6,796,830,000,000.00	3,829,200,000	255,443,086,100
Total R202 SPOT									6,796,830,000,000.00	3,829,200,000	255,443,086,100
Total For R202									6,796,830,000,000.00	3,829,200,000	255,443,086,100
R2023 On 28/02/2023 Spot Bond			7.99000	102.25692	7.95000	102.45689			031,456,389,734,000.00	379,406,306,600	399,792,386,700
Total R2023 SPOT									11,456,389,734,000.00	379,406,306,600	399,792,386,700
Total For R2023									11,456,389,734,000.00	379,406,306,600	399,792,386,700
R203 On 15/09/2017 Spot Bond			7.13000	105.61427	7.10500	105.64238			962,010,720,000,000.00	1,256,944,000,000	1,815,957,712,800
Total R203 SPOT									12,010,720,000,000.00	256,944,000,000	315,957,712,800
Total For R203									12,010,720,000,000.00	256,944,000,000	315,957,712,800
R2030 On 31/01/2030 Spot Bond			8.48000	96.42820	8.48000	96.40643			999,028,368,352,000.00	235,734,477,400	646,860,315,100
Total R2030 SPOT									19,028,368,352,000.00	235,734,477,400	646,860,315,100
Total For R2030									19,028,368,352,000.00	235,734,477,400	646,860,315,100
R2032 On 31/03/2032 Spot Bond			8.56500	100.37507	8.56500	100.35207			052,469,509,980,500.00	122,880,269,700	397,378,947,800
Total R2032 SPOT									12,469,509,980,500.00	122,880,269,700	397,378,947,800

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 R2032									52,469,509,980,500.00	122,880,269,700	397,378,947,800
R2035 On 28/02/2035 Spot Bond			8.66500	105.10181	8.66500	106.05471			571,980,555,315,500.00	66,010,450,700	117,908,708,900
Total R2035 SPOT									*1,980,555,315,500.00	66,010,450,700	117,908,708,900
Total For R2035									*1,980,555,315,500.00	66,010,450,700	117,908,708,900
R2037 On 31/01/2037 Spot Bond			8.69000	98.57399	8.69000	98.55121			244,099,459,685,000.00	833,613,286,500	608,966,469,400
Total R2037 SPOT									14,099,459,685,000.00	833,613,286,500	608,966,469,400
Total For R2037									14,099,459,685,000.00	833,613,286,500	608,966,469,400
R204 On 21/12/2018 Spot Bond			7.45000	102.85280	7.42500	102.90587			350,870,685,000,000.00	449,781,300,000	749,262,244,500
Total R204 SPOT									50,870,685,000,000.00	449,781,300,000	749,262,244,500
Total For R204									50,870,685,000,000.00	449,781,300,000	749,262,244,500
R2044 On 31/01/2044 Spot Bond			8.74500	100.47195	8.74500	100.44857			606,019,075,100,000.00	183,649,980,000	409,403,611,000
Total R2044 SPOT									16,019,075,100,000.00	183,649,980,000	409,403,611,000
Total For R2044									16,019,075,100,000.00	183,649,980,000	409,403,611,000
R2048 On 28/02/2048 Spot Bond			8.73500	104.22081	8.73500	104.19659			222,053,306,930,000.00	254,385,038,000	447,343,348,800
Total R2048 SPOT									22,053,306,930,000.00	254,385,038,000	447,343,348,800
Total For R2048									22,053,306,930,000.00	254,385,038,000	447,343,348,800
R207 On 15/01/2020 Spot Bond			7.66500	99.13185	7.63000	99.23945			640,061,743,500,000.00	474,893,900,000	774,539,931,500
Total R207 SPOT									10,061,743,500,000.00	474,893,900,000	774,539,931,500
Total For R207									10,061,743,500,000.00	474,893,900,000	774,539,931,500
R208 On 31/03/2021 Spot Bond			7.79000	97.91060	7.75500	98.04275			651,815,084,900,000.00	83,673,310,000	575,065,958,100
Total R208 SPOT									51,815,084,900,000.00	83,673,310,000	575,065,958,100
Total For R208									51,815,084,900,000.00	83,673,310,000	575,065,958,100
R209 On 31/03/2036 Spot Bond			8.67000	79.31745	8.62500	79.65262			105,049,589,000,000.00	127,456,700,000	597,734,713,300
Total R209 SPOT									15,049,589,000,000.00	127,456,700,000	597,734,713,300
Total For R209									15,049,589,000,000.00	127,456,700,000	597,734,713,300
R210 On 31/03/2028 Spot Bond			1.57000	182.82804	1.57000	182.80475			66,254,000,000.00	42,200,000	38,813,065,000
Total R210 SPOT									66,254,000,000.00	42,200,000	38,813,065,000
Total For R210									66,254,000,000.00	42,200,000	38,813,065,000
R211 On 31/01/2017 Spot Bond			0.82500	134.40831	0.82500	134.39391			6,195,750,000,000.00	7,510,000,000	47,291,793,400
Total R211 SPOT									6,195,750,000,000.00	7,510,000,000	47,291,793,400
Total For R211									6,195,750,000,000.00	7,510,000,000	47,291,793,400
R212 On 31/01/2022 Spot Bond			1.45000	141.41496	1.45000	141.39743			45,508,250,000.00	31,385,000	161,575,934,200
Total R212 SPOT									45,508,250,000.00	31,385,000	161,575,934,200
Total For R212									45,508,250,000.00	31,385,000	161,575,934,200
R213 On 28/02/2031 Spot Bond			8.56000	89.97959	8.51000	90.34505			879,665,319,200,000.00	219,587,070,000	504,925,598,400
Total R213 SPOT									*9,665,319,200,000.00	219,587,070,000	504,925,598,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R213									9,665,319,200,000.00	219,587,070,000	504,925,598,400
R214 On 28/02/2041 Spot Bond			8.66000	80.93620	8.66000	80.91756			759,073,913,088,000.00	87,652,876,800	687,337,564,900
Total R214 SPOT									9,073,913,088,000.00	87,652,876,800	687,337,564,900
Total For R214									9,073,913,088,000.00	87,652,876,800	687,337,564,900
R228C On 15/09/2015 Spot Bond			6.68500	99.48979	6.68500	99.47167			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			6.60500	96.32563	6.60500	96.30862			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			6.61500	93.23646	6.61500	93.21998			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			6.62500	97.78150	6.62500	97.76415			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			6.60500	94.67834	6.60500	94.66153			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			6.66500	91.58017	6.66500	91.56377			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			7.08000	87.97428	7.08000	87.95756			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			7.13000	84.87046	7.13000	84.85422			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			7.43000	81.27770	7.43000	81.26150			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			7.41000	78.41690	7.41000	78.40131			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			7.39000	75.67140	7.39000	75.65640			0.00	0	0
Total R335C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.38000	73.00553	7.38000	72.99108				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			7.59000	69.72084	7.59000	69.70665				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			7.57000	67.24085	7.57000	67.22720				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			7.67500	64.40693	7.67500	64.39368				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			7.64500	62.14042	7.64500	62.12768				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			7.61500	59.97100	7.61500	59.95875				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			7.58500	57.89407	7.58500	57.88229				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.54500	55.94749	7.54500	55.93617				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			7.50500	54.08725	7.50500	54.07636				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			8.03500	49.83177	8.03500	49.82104				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			7.99500	48.07952	7.99500	48.06923				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			7.95500	46.40677	7.95500	46.39688				0.00	0	0
Total R347C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			7.91500	44.80948	7.91500	44.79998				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			7.87500	43.28386	7.87500	43.27472				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			7.83500	41.82630	7.83500	41.81752				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			7.79500	40.43342	7.79500	40.42497				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			7.75500	39.10201	7.75500	39.09388				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	102.13380				0.00	998,000,000	998,000,000
Total RCSB03 SPOT										0.00	998,000,000	998,000,000
Total For RCSB03										0.00	998,000,000	998,000,000
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.89223				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.75870				0.00	120,000,000	120,000,000
Total RCSB06 SPOT										0.00	120,000,000	120,000,000
Total For RCSB06										0.00	120,000,000	120,000,000
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.62471				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	27.76881	100.00000	27.70153				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	22.28251	100.00000	22.22853				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	32.84810	100.00000	32.76852				0.00	0	0
Total RCSB3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RCSB3U									0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	83.35770	100.00000	83.17121			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	45.24143	100.00000	45.13183			0.00	0	0
Total RCSB5U SPOT									0.00	0	0
Total For RCSB5U									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	18.63851	100.00000	18.59335			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	21.12978	100.00000	21.07530			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	8.82897	100.00000	8.80421			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	16.06571	100.00000	16.02428			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	13.01615	100.00000	12.98258			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	10.01337	100.00000	9.98755			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.41777			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.31553			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	101.73827			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	101.82790			0.00	0	0
Total RDFB05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDFB05									0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	101.61971			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	102.85000			0.00	400,000,000	100,000,000
Total RDFC21 SPOT									0.00	400,000,000	100,000,000
Total For RDFC21									0.00	400,000,000	100,000,000
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	101.06715			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	101.55938			0.00	800,000,000	200,000,000
Total RDFC23 SPOT									0.00	800,000,000	200,000,000
Total For RDFC23									0.00	800,000,000	200,000,000
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	101.62513			0.00	0	0
Total RDFC24 SPOT									0.00	0	0
Total For RDFC24									0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	100.39324			0.00	0	0
Total RDFC25 SPOT									0.00	0	0
Total For RDFC25									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	99.91600			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	99.94266			0.00	0	0
Total REBC01 SPOT									0.00	0	0
Total For REBC01									0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	100.56263			0.00	0	0
Total REBC02 SPOT									0.00	0	0
Total For REBC02									0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	101.99810			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	18.72749	100.00000	18.68212			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	13.13734	100.00000	13.10551			0.00	0	0
Total RES02U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	10.88443	100.00000	10.85807				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	10.05766	100.00000	10.03329				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	99.94396				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.68331				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.26479				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.49324				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.88419				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.68595				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.51238				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.86177				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.57393				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	89.25017				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	83.80246				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	93.97474				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	93.33673				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.48292				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	84.25935				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	98.84999				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	102.22460	12.35000	102.19131				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.73204	100.00000	14.69635				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	102.46529				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	6.66091	100.00000	6.64494				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	36.28202	100.00000	36.19413				0.00	0	0
Total RPP041U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPP04U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	83.25792	100.00000	83.06998			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	13.24893	100.00000	13.21683			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	46.49024	100.00000	46.37762			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	104.05967			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	78.08148			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			9.12500	106.89554	9.12500	106.86949			0.00	0	770,000,000
Total RW21 SPOT									0.00	0	770,000,000
Total For RW21									0.00	0	770,000,000
RW23 On 10/12/2023 Spot Bond			9.47000	101.99371	9.47000	101.96793			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			9.77000	88.45809	9.77000	105.37148			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.59996			0.00	0	0
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.98500	105.85352	7.98500	105.83100			0.00	0	0
Total SBK12 SPOT									0.00	0	0
Total For SBK12									0.00	0	0
SBK12/R157 On 25/11/2020 Spot Bond			10.00000	111.86100	10.00000	111.83200			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	99.72654			0.00	440,000,000	220,000,000
Total SBK13 SPOT									0.00	440,000,000	220,000,000

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 SBK13									0.00	440,000,000	220,000,000
SBK14 On 01/12/2017 Spot Bond			9.35500	102.64685	9.35500	102.62121			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.21174			0.00	0	280,000,000
Total SBK15 SPOT									0.00	0	280,000,000
Total For SBK15									0.00	0	280,000,000
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.73484			0.00	0	1,450,000,000
Total SBK16 SPOT									0.00	0	1,450,000,000
Total For SBK16									0.00	0	1,450,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	101.74417			0.00	2,480,000,000	2,480,000,000
Total SBK17 SPOT									0.00	2,480,000,000	2,480,000,000
Total For SBK17									0.00	2,480,000,000	2,480,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.17551			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.56317			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	102.00667			0.00	300,000,000	150,000,000
Total SBK20 SPOT									0.00	300,000,000	150,000,000
Total For SBK20									0.00	300,000,000	150,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.52889			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	102.13955			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2027 Spot Bond			11.55000	102.59933	11.55000	102.55066			0.00	0	2,150,000,000
Total SBK23 SPOT									0.00	0	2,150,000,000
Total For SBK23									0.00	0	2,150,000,000
SBK9 On 10/04/2018 Spot Bond			8.92500	101.75170	8.92500	101.72743			0.00	0	2,380,000,000
Total SBK9 SPOT									0.00	0	2,380,000,000
Total For SBK9									0.00	0	2,380,000,000
SBN27 On 15/09/2015 Spot Bond			7.55000	106.13528	7.55000	106.11347			0.00	0	0
Total SBN27 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			8.10500	106.09038	8.10500	106.06698				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			7.31000	106.15472	7.31000	106.13359				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			8.50500	103.01004	8.50500	102.98673				0.00	0	45,000,000
Total SBN33 SPOT										0.00	0	45,000,000
Total For SBN33										0.00	0	45,000,000
SBN34 On 15/09/2015 Spot Bond			7.45500	106.14298	7.45500	106.12143				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			8.14500	106.08714	8.14500	106.06363				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.28748				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	100.97118				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			8.02500	105.24706	8.02500	105.22456				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.79607				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.16420				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	102.31570				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			9.51500	104.46299	9.51500	104.43646				0.00	0	0
Total SBS19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.99500	102.92109	9.99500	102.89382			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	99.99992			0.00	1,000,000,000	500,000,000
Total SBS21 SPOT									0.00	1,000,000,000	500,000,000
Total For SBS21									0.00	1,000,000,000	500,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.02450			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	100.85088			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			8.77500	102.34837	8.77500	102.32449			0.00	0	3,725,100,000
Total SBS25 SPOT									0.00	0	3,725,100,000
Total For SBS25									0.00	0	3,725,100,000
SBS26l On 28/02/2017 Spot Bond			100.00000	28.97326	100.00000	28.90843			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			9.49000	103.62431	9.49000	103.59778			0.00	0	2,570,000,000
Total SBS27 SPOT									0.00	0	2,570,000,000
Total For SBS27									0.00	0	2,570,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.26688			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			8.75500	101.36212	8.75500	101.33839			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.00500	90.13284	10.00500	90.10893			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.51687			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			9.74500	102.04142	9.74500	102.01489			0.00	0	0
Total SBS31 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.16316			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.19527			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.89500	105.36451	9.89500	105.33686			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.46147			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.40542			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.98000	96.80685	8.98000	96.78374			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			10.11500	94.33976	10.11500	94.31447		10,115,000,000,000.00	1,000,000,000	2,000,000,000	
Total SBS38 SPOT								10,115,000,000,000.00	1,000,000,000	2,000,000,000	
Total For SBS38								10,115,000,000,000.00	1,000,000,000	2,000,000,000	
SBS39 On 29/01/2030 Spot Bond			10.86000	92.22432	10.86000	92.19782		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			9.52500	97.89199	9.52500	97.86724		0.00	0	580,000,000	
Total SBS4 SPOT								0.00	0	580,000,000	
Total For SBS4								0.00	0	580,000,000	
SBS9 On 07/07/2016 Spot Bond			7.34500	104.71960	7.34500	104.69908		0.00	0	374,000,000	
Total SBS9 SPOT								0.00	0	374,000,000	
Total For SBS9								0.00	0	374,000,000	
SBSI11 On 07/12/2023 Spot Bond			2.14000	126.51518	2.14000	281.52606		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			1.43500	131.97847	1.43500	133.22873		1,435,000,000,000.00	1,000,000,000	500,000,000	
Total SBSI12 SPOT								1,435,000,000,000.00	1,000,000,000	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBSI12										1,435,000,000,000.00	1,000,000,000	500,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	25.03201	100.00000	24.97137				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	100.72569				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	38.27063	100.00000	38.17792				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				169.92233	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			2.09500	117.67413	2.09500	131.98340				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.42326	6.50000	102.40536				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.57735				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	102.45402				0.00	0	1,300,000,000
Total SHS04 SPOT										0.00	0	1,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS04										0.00	0	1,300,000,000
SHS05 On 29/06/2017 Spot Bond			8.60500	101.42194	8.60500	101.39859				0.00	0	260,000,000
Total SHS05 SPOT										0.00	0	260,000,000
Total For SHS05										0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.12716				0.00	20,000,000	5,000,000
Total SHS06 SPOT										0.00	20,000,000	5,000,000
Total For SHS06										0.00	20,000,000	5,000,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.92054				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.10121				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	40.86077	100.00000	40.76179				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	111.86100	10.00000	111.83200				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.39414				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	101.92409				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	57.80141	100.00000	57.66139				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	44.91032	100.00000	44.80152				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	46.49902	100.00000	46.38638				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			9.44500	105.74420	9.44500	105.71769				0.00	0	0
Total SHS19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.61154			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	99.84947			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	101.03734			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	101.07712			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			9.65500	101.98666	9.65500	101.96038			0.00	0	42,000,000
Total SHS25 SPOT									0.00	0	42,000,000
Total For SHS25									0.00	0	42,000,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.03539			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			8.03500	101.57842	8.03500	101.55668			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			9.07500	99.10575	9.07500	99.08185			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			8.50500	103.01004	8.50500	102.98673			0.00	0	3,770,000,000
Total SNT01 SPOT									0.00	0	3,770,000,000
Total For SNT01									0.00	0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	99.92073			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	99.92571			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	100.28892			0.00	0	0
Total SPDA4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	99.91733				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	99.91514				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.87072				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			8.20500	102.48378	8.20500	102.46127				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	100.78241				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.65648				0.00	0	170,000,000
Total SSA05 SPOT										0.00	0	170,000,000
Total For SSA05										0.00	0	170,000,000
SSA06 On 16/04/2020 Spot Bond			9.34500	97.94319	9.34500	97.91876				0.00	0	460,000,000
Total SSA06 SPOT										0.00	0	460,000,000
Total For SSA06										0.00	0	460,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.71832				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.17216				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.47736				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			9.32500	91.50330	9.32500	91.48052				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			9.32500	91.50330	9.32500	91.48052				0.00	0	0
Total SSN005 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.05000	94.23292	9.05000	94.21026				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.31475				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			7.98500	103.98472	7.98500	103.96259				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			2.26500	115.06732	2.26500	115.48931				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			8.73500	99.15828	8.73500	99.13513				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	102.89449	8.50000	99.79451				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			10.13500	104.06376	10.13500	104.03566				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	101.51102				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			10.38000	77.44443	10.38000	77.42313				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.56596				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.62709				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.17467				0.00	0	0
Total SSN027 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.70228				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	101.23302				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	99.84566				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	101.33570				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	101.69562				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	99.83661				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY124C On 14/08/2015 Spot Bond				100.00000	0.00000	100.00000				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	99.98238				0.00	0	0
Total SY1241 SPOT										0.00	0	0
Total For SY1241										0.00	0	0
SY1242 On 17/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1242 SPOT										0.00	0	0
Total For SY1242										0.00	0	0
SY1243 On 17/08/2015 Spot Bond				100.00000	0.00000	100.00000				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	99.98228				0.00	0	0
Total SY1244 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1244										0.00	0	0
SY124€ On 21/08/2015 Spot Bond				100.00000	0.00000	99.92911				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	99.80481				0.00	0	0
Total SY1247 SPOT										0.00	0	0
Total For SY1247										0.00	0	0
SY124€ On 08/09/2015 Spot Bond				100.00000	0.00000	99.60757				0.00	0	0
Total SY1248 SPOT										0.00	0	0
Total For SY1248										0.00	0	0
SY124€ On 10/09/2015 Spot Bond				100.00000	0.00000	99.57430				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	99.47165				0.00	0	0
Total SY1250 SPOT										0.00	0	0
Total For SY1250										0.00	0	0
SY125z On 20/10/2015 Spot Bond				100.00000	0.00000	98.86012				0.00	0	0
Total SY1252 SPOT										0.00	0	0
Total For SY1252										0.00	0	0
SY125c On 19/08/2015 Spot Bond				100.00000	0.00000	99.96497				0.00	0	0
Total SY1253 SPOT										0.00	0	0
Total For SY1253										0.00	0	0
SY1254 On 27/10/2015 Spot Bond				100.00000	0.00000	98.70777				0.00	0	0
Total SY1254 SPOT										0.00	0	0
Total For SY1254										0.00	0	0
SY125€ On 28/10/2015 Spot Bond				100.00000	0.00000	98.68886				0.00	0	0
Total SY1255 SPOT										0.00	0	0
Total For SY1255										0.00	0	0
SY125€ On 03/11/2015 Spot Bond				100.00000	0.00000	98.57934				0.00	0	0
Total SY1256 SPOT										0.00	0	0
Total For SY1256										0.00	0	0
SY125€ On 17/11/2015 Spot Bond			100.00000	80.04386	100.00000	79.86871				0.00	0	0
Total SY1258 SPOT										0.00	0	0
Total For SY1258										0.00	0	0
SY125€ On 17/11/2015 Spot Bond			100.00000	80.04386	100.00000	0.00000				0.00	0	0
Total SY1259 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1259										0.00	0	0
SY126C On 18/11/2015 Spot Bond			100.00000	79.86871	100.00000	0.00000				0.00	0	0
Total SY1260 SPOT										0.00	0	0
Total For SY1260										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.52000	105.44010	6.52000	105.42141				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			8.74500	105.11463	8.74500	105.09006				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				100.00000	0.00000	101.81080				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	99.91701				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			9.28000	97.36981	9.28000	99.09274				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	65.49734	100.00000	65.33867				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.52187				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.27818				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.09168				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.05078				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.10414				0.00	0	0
Total TFS123 SPOT										0.00	0	0

Contract Details	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	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	92.24019	100.00000	92.10374				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.38633				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	100.38900				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	100.84787				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	100.86943				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.68500	101.39475	7.68500	101.37397				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.54434				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.55929				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.64910	7.83000	100.62810				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.53611				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.55481				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	100.54836				0.00	0	0
Total TH10A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	100.53611				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	100.55481				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	87.39167	7.16000	100.57513				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	100.59141				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	100.58842				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	100.65996				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	100.66730				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	100.94083				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	100.90775				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	100.53537				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.55929				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	100.72240	8.73000	100.69902				0.00	0	0
Total TH11A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.29104				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.55481				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			8.89500	93.68935	8.89500	98.90381				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.13206				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.57040				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.59289				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.58469				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.59767				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.65846				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.67259				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.64612				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.88936				0.00	0	0
Total TH11D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.89230				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.89887				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	99.91678				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	99.91405				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.23000	99.75171	9.23000	99.70359				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	99.91568				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	99.91186				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.14000	97.95430	9.14000	97.93012				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	99.92134				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	99.91701				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			9.25000	88.96543	9.25000	96.82493				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	99.90694				0.00	0	0
Total TH12B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	99.90694				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	99.91215				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	99.91215				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	99.89819				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	99.89819				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	99.90351				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	99.90362				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	99.86265				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	99.86265				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.05289				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	99.86916				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	100.57116				0.00	0	0
Total TH9A10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.22476	101.06155	6.20953				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	100.73444				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	100.55979				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.87597				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.55979				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.56737				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.57116				0.00	0	0
Total THE9A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.55524				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.56737				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.60904				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.60904				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.60904				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.66958				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.68470				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.66579				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	100.96734				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.98612				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	100.97861				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			9.51000	90.42312	9.51000	90.36760				0.00	0	0
Total TL20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL20									0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	111.86100	10.00000	111.83200			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			8.16500	104.56998	8.16500	104.54723			0.00	0	15,500,000,000
Total TN17 SPOT									0.00	0	15,500,000,000
Total For TN17									0.00	0	15,500,000,000
TN20 On 17/09/2020 Spot Bond			9.50500	108.31509	9.50500	108.28776		12,765,215,000,000.00		1,343,000,000	12,090,050,000
Total TN20 SPOT								12,765,215,000,000.00		1,343,000,000	12,090,050,000
Total For TN20								12,765,215,000,000.00		1,343,000,000	12,090,050,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.56884	100.00000	1.56504			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			9.73500	108.95113	9.73500	108.92299			0.00	0	11,661,800,000
Total TN23 SPOT									0.00	0	11,661,800,000
Total For TN23									0.00	0	11,661,800,000
TN25 On 19/08/2025 Spot Bond			9.85500	97.74831	9.85500	97.72235			0.00	0	14,293,650,000
Total TN25 SPOT									0.00	0	14,293,650,000
Total For TN25									0.00	0	14,293,650,000
TN27 On 14/11/2027 Spot Bond			9.89500	95.32286	9.89500	95.29784			0.00	0	9,800,000,000
Total TN27 SPOT									0.00	0	9,800,000,000
Total For TN27									0.00	0	9,800,000,000
TN30 On 09/10/2030 Spot Bond			10.29000	105.32549	10.29000	105.29663			0.00	0	2,830,000,000
Total TN30 SPOT									0.00	0	2,830,000,000
Total For TN30									0.00	0	2,830,000,000
TN40 On 09/10/2040 Spot Bond			10.58000	105.30591	10.58000	105.27625		10,580,000,000,000.00		1,000,000,000	500,000,000
Total TN40 SPOT								10,580,000,000,000.00		1,000,000,000	500,000,000
Total For TN40								10,580,000,000,000.00		1,000,000,000	500,000,000
TNF16 On 10/06/2016 Spot Bond			100.00000		0.00000	101.34697			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond			100.00000		0.00000	99.73068			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond			100.00000	10.84789	100.00000	100.00000		45,000,000,000,000.00		450,000,000	450,000,000
Total TORQ10 SPOT								15,000,000,000,000.00		450,000,000	450,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TORQ10										15,000,000,000,000.00	450,000,000	450,000,000
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00007				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00023				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.00007				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond			100.00000	9.44930	100.00000	100.00000				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond			100.00000	9.79895	100.00000	100.00000				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	111.86100	10.00000	111.83200				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	100.83800				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	100.85509				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	100.40886				0.00	0	0
Total TPDA04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.44688				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.65259	10.00000	99.62592				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.66123	9.75000	99.63522				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.66991	100.00000	9.64497				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.25433				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.33110				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	8.95105	100.00000	8.92936				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	9.53619	100.00000	9.51309				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	101.37372				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	9.88728	100.00000	9.86332				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.38225				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	10.17985	100.00000	10.15519				0.00	0	0
Total TRAC2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.62064				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.74923	100.00000	13.71592				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	102.14669				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	17.66969	100.00000	17.62689				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	13.10711	100.00000	13.07535				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP17 On 20/08/2015 Spot Bond				100.00000	0.00000	99.94396				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	99.68145				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	105.90637				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	104.69246				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	98.62918				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP17 On 26/11/2015 Spot Bond				100.00000	0.00000	98.12910				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP18 On 10/12/2015 Spot Bond				100.00000	0.00000	97.83009				0.00	0	0
Total TSP180 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP180										0.00	0	0
TSP180 On 21/01/2016 Spot Bond				100.00000	0.00000	97.11174				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	96.87948				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	96.55545				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	96.24902				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	95.90369				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	95.63450				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	98.42119				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	94.87129				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	94.55270				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	94.21854				0.00	0	0
Total TSP192 SPOT										0.00	0	0
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	0.00000	97.29402				0.00	0	0
Total TSP194 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP194										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	13.34751	100.00000	16.03536				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				100.00000	0.00000	101.02250				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.00000	0.00000	100.56970				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.00000	0.00000	100.20715				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC09 On 18/08/2015 Spot Bond				100.00000	0.00000	101.63925				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	101.50164				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	101.37071				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	101.47712				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	101.54125				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 12/10/2015 Spot Bond				100.00000	0.00000	100.68796				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	0.00000	100.63364				0.00	0	0
Total TWC106 SPOT										0.00	0	0
Total For TWC106										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				100.00000	0.00000	100.60875				0.00	0	0
Total TWC107 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC107										0.00	0	0
TWC10 On 16/10/2015 Spot Bond				100.00000	0.00000	100.59744				0.00	0	0
Total TWC108 SPOT										0.00	0	0
Total For TWC108										0.00	0	0
TWC10 On 19/10/2015 Spot Bond				100.00000	0.00000	100.57933				0.00	0	0
Total TWC109 SPOT										0.00	0	0
Total For TWC109										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				100.00000	0.00000	100.39771				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 21/10/2015 Spot Bond				100.00000	0.00000	100.44384				0.00	0	0
Total TWC111 SPOT										0.00	0	0
Total For TWC111										0.00	0	0
TWC11 On 27/08/2015 Spot Bond				100.00000	0.00000	100.36071				0.00	0	0
Total TWC114 SPOT										0.00	0	0
Total For TWC114										0.00	0	0
TWCJ1 On 26/08/2015 Spot Bond				100.00000	0.00000	101.51646				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	0.00000	100.70077				0.00	0	0
Total TWCJ20 SPOT										0.00	0	0
Total For TWCJ20										0.00	0	0
TWCM On 26/08/2015 Spot Bond				100.00000	0.00000	101.39569				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	0.00000	100.64036				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			9.15500	111.50391	9.15500	111.47678				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.83545	100.00000	7.81993				0.00	0	0
Total VJA01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	9.20065	100.00000	9.17192				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	7.65564	100.00000	7.64049				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	9.09569	100.00000	9.06729				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VKC07 On 04/09/2015 Spot Bond				100.00000	0.00000	101.94121				0.00	0	0
Total VKC07 SPOT										0.00	0	0
Total For VKC07										0.00	0	0
VKC07I On 04/09/2015 Spot Bond			100.00000	95.54974	100.00000	95.30026				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	102.83375				0.00	0	0
Total VKC08 SPOT										0.00	0	0
Total For VKC08										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	101.04079				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKC10 On 02/02/2016 Spot Bond				100.00000	0.00000	100.37115				0.00	0	0
Total VKC10 SPOT										0.00	0	0
Total For VKC10										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.13001				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.13024				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.29054				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	101.01805				0.00	0	0
Total VKE05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.12812				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	101.47557				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	7.35949	100.00000	7.34493				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	8.81037	100.00000	8.78286				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	7.17970	100.00000	7.16548				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	8.70541	100.00000	8.67823				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	0.00037	100.00000	0.00037				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.17500	106.67384	7.17500	106.65340				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			1.36500	242.00956	1.36500	241.98010				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			7.60500	104.26342	7.60500	104.24227				0.00	0	5,000,000,000
Total WSP2 SPOT										0.00	0	5,000,000,000
Total For WSP2										0.00	0	5,000,000,000
WSP3 On 28/05/2019 Spot Bond			7.98000	105.25442	7.98000	105.23204				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			8.25500	104.87565	8.25500	104.85260				0.00	0	0
Total WSP4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.45500	104.43340	8.45500	104.40990				0.00	0	3,100,000,000
Total WSP5 SPOT										0.00	0	3,100,000,000
Total For WSP5										0.00	0	3,100,000,000
Z020 On 19/10/2015 Spot Bond			5.94000	99.00109	5.94000	98.98514				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			7.37000	74.23348	7.37000	74.21888				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	85.28037	100.00000	85.08159				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	46.96276	100.00000	46.87366				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										1.21e+017	670,955,988,400	599,264,337,200
Total for SPOT :										1.21e+017	670,955,988,400	599,264,337,200
Total Futures										1.21e+017	670,955,995,542	599,264,766,358
Total Options										0.00	0	48,197
Grand Total:										1.21e+017	670,955,995,542	599,264,814,555