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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/03/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/05/2015 Bond Future			122.37467	122.37467	121.91785	121.91785			0.00	0	0
EL28 On 06/08/2015 Bond Future			124.35727	124.35727	123.89313	123.89313			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			3,072.15000	3,072.15	2,615,330		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			3,082.15000	3,082.15	2,625,330		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Put			3,092.15000	3,092.15	2,635,330		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			1,096.87000	1,096.87	632,730		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			1,106.87000	1,106.87	642,730		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			1,116.87000	1,116.87	652,730		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/05/2015	Bond Future			9.20953	86.16085	9.23069	85.99661			0.00	0	6,576
ES33	On	06/08/2015	Bond Future			9.28391	87.54952	9.30570	87.38283			0.00	0	0
ES33	On	05/11/2015	Bond Future			9.35140	85.21260	9.37370	85.04426			0.00	0	0
Total ES33 Future												0.00	0	6,576
ES33	On	07/05/2015	Bond Future	9.74	Call			3,812.83000	3.81283	3,977,070		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			3,885.07000	3.88507	4,049,310		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			3,957.22000	3.95722	4,121,460		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			2,130.30000	2.13030	2,296,990		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			2,203.75000	2.20375	2,370,440		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			2,277.10000	2.27710	2,443,790		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			2,809.89000	2.80989	2,641,550		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			2,968.45000	2.96845	2,800,110		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			2,889.12000	2.88912	2,720,780		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,576
I2025	On	07/05/2015	Bond Future			118.59081	118.59081	118.61205	118.61205			0.00	0	16
I2025	On	06/08/2015	Bond Future			119.34627	119.34627	119.36804	119.36804			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			2,377.95000	2.37795	2,399,190		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			2,387.95000	2.38795	2,409,190		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			2,397.95000	2.39795	2,419,190		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			1,631.96000	1.63196	1,653,730		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			1,641.96000	1.64196	1,663,730		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			1,621.96000	1.62196	1,643,730		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	16
I2038	On	07/05/2015			128.32003	128.32003	128.11167	128.11167			0.00	0	2,657
I2038	On	06/08/2015			129.08757	129.08757	128.87591	128.87591			0.00	0	0
Total I2038 Future											0.00	0	2,657
I2038	On	07/05/2015	126.99	Call			1,121.67000	1.12167	1,330,030		0.00	0	0
I2038	On	07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.00	Call			1,111.67000	1.11167	1,320,030		0.00	0	0
I2038	On	07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.01	Call			1,101.67000	1.10167	1,310,030		0.00	0	0
I2038	On	07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	128.01	Call			865.91000	0.86591	1,077,570		0.00	0	0
I2038	On	06/08/2015	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	127.99	Call			885.91000	0.88591	1,097,570		0.00	0	0
I2038	On	06/08/2015	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	128.00	Call			875.91000	0.87591	1,087,570		0.00	0	0
I2038	On	06/08/2015	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	2,657
I2046	On	07/05/2015			126.68834	126.68834	125.86530	125.86530			0.00	0	5,889
I2046	On	06/08/2015			128.74052	128.74052	127.90459	127.90459			0.00	0	0
Total I2046 Future											0.00	0	5,889
I2046	On	07/05/2015	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	126.99	Put			1,124.70000	1.12470	301,660		0.00	0	0
I2046	On	07/05/2015	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.00	Put			1,134.70000	1.13470	311,660		0.00	0	0
I2046	On	07/05/2015	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.01	Put			1,144.70000	1.14470	321,660		0.00	0	0
I2046	On	06/08/2015	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	128.99	Put			1,085.41000	1.08541	249,480		0.00	0	0
I2046	On	06/08/2015	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	129.00	Put			1,095.41000	1.09541	259,480		0.00	0	0
I2046	On	06/08/2015	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	129.01	Put			1,105.41000	1.10541	269,480		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,889
I2050	On	07/05/2015			134.41333	134.41333	134.43688	134.43688			0.00	0	2,753
I2050	On	06/08/2015			135.13130	135.13130	135.15530	135.15530			0.00	0	0
Total I2050 Future											0.00	0	2,753
I2050	On	07/05/2015	134.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	07/05/2015	Bond Future	134.99	Put			553.12000	0.55312	576,670		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			563.12000	0.56312	586,670		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			573.12000	0.57312	596,670		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Put			1,834.70000	1.83470	1,858,700		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			1,844.70000	1.84470	1,868,700		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			1,854.70000	1.85470	1,878,700		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,753
R186	On	07/05/2015	Bond Future			7.66148	125.65114	7.79703	124.48136		8.06	82,929,752.40	660	38,193
R186	On	06/08/2015	Bond Future			7.70470	122.37901	7.84521	121.19067		8.18	0.00	0	340
R186	On	05/11/2015	Bond Future			7.73662	124.40828	7.88204	123.20174		7.95	0.00	0	0
R186	On	04/02/2016	Bond Future			7.75618	121.31327	7.90684	120.08617		8.01	0.00	0	5,592
Total R186 Future												82,929,752.40	660	44,125
R186	On	07/05/2015	Bond Future	7.45	Put			3,396.03000	3.39603	2,502,240	7.87	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.80	Call			1,406.86000	1.40686	2,063,880	8.00	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Put			1,381.40000	1.38140	868,640	8.00	0.00	0	300
R186	On	07/05/2015	Bond Future	8.00	Call			2,423.10000	2.42310	3,287,320	8.06	0.00	0	0
R186	On	07/05/2015	Bond Future	8.00	Put			700.05000	0.70005	394,490	8.06	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.10	Call			3,037.99000	3.03799	3,984,370	8.12	0.00	0	0
R186	On	07/05/2015	Bond Future	8.10	Put			478.41000	0.47841	255,010	8.12	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.24	Call			3,984.10000	3.98410	5,018,290	8.21	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			266.91000	0.26691	131,320	8.21	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Call			463.72000	0.46372	787,560	7.89	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Put			3,047.36000	3.04736	2,201,420	7.89	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.25	Call			4,054.78000	4.05478	5,094,050	8.22	0.00	0	0
R186	On	07/05/2015	Bond Future	7.45	Call			370.07000	0.37007	646,060	7.87	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			255.50000	0.25550	124,990	8.22	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			4,125.71000	4.12571	5,169,940	8.23	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			244.42000	0.24442	118,870	8.23	0.00	0	0
R186	On	07/05/2015	Bond Future	8.05	Call			2,723.23000	2.72323	3,630,540	8.09	0.00	0	0
R186	On	07/05/2015	Bond Future	8.05	Put			580.90000	0.58090	318,430	8.09	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.30	Call			173.74000	0.17374	331,010	7.82	0.00	0	0
R186	On	07/05/2015	Bond Future	7.30	Put			4,539.69000	4.53969	3,527,180	7.82	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Call			291.55000	0.29155	523,610	7.85	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Put			3,761.99000	3.76199	2,824,270	7.85	0.00	0	4,229

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	7.75	Call			2,017.81000	2.01781	2,598,350	8.10	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			2,821.29000	2.82129	2,213,490	8.10	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			3,053.11000	3.05311	3,789,600	8.18	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			1,845.13000	1.84513	1,393,280	8.18	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			3,101.38000	3.10138	3,844,070	8.18	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			1,810.59000	1.81059	1,364,940	8.18	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			3,150.62000	3.15062	3,899,440	8.19	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			1,777.09000	1.77709	1,337,570	8.19	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			8,670.86000	8.67086	9,775,390	8.61	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			239.70000	0.23970	155,890	8.61	0.00	0	5,350
R186	On	05/11/2015	Bond Future	9.00	Put			529.13000	0.52913	390,890	8.41	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			4,753.31000	4.75331	5,574,250	8.07	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			1,852.50000	1.85250	1,466,900	8.07	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			4,805.75000	4.80575	5,631,050	8.07	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			1,825.29000	1.82529	1,444,050	8.07	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			4,858.09000	4.85809	5,687,750	8.07	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			1,798.05000	1.79805	1,421,170	8.07	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			9,276.85000	9.27685	10,345,150	8.41	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			5,529.35000	5.52935	4,775,130	7.83	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			2,121.74000	2.12174	2,599,050	7.83	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			5,474.99000	5.47499	4,725,200	7.83	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			2,152.09000	2.15209	2,633,860	7.83	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			5,421.40000	5.42140	4,676,070	7.83	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			2,092.08000	2.09208	2,564,960	7.83	0.00	0	0
Total R186 Option												0.00	0	34,624
Total For R186												82,929,752.40	660	78,749
R197	On	07/05/2015	Bond Future			287.21238	287.21238	287.26384	287.26384			0.00	0	1,044
R197	On	06/08/2015	Bond Future			285.81351	285.81351	285.86610	285.86610			0.00	0	0
Total R197 Future												0.00	0	1,044
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			6,746.16000	6.74616	6,797,620		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			6,726.16000	6.72616	6,777,620		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			6,736.16000	6.73616	6,787,620		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			2,143.90000	2.14390	2,196,490		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			2,123.90000	2.12390	2,176,490		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			2,133.90000	2.13390	2,186,490		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/08/2015	Bond Future	288.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,044
R202	On	07/05/2015	Bond Future			237.82192	237.82192	237.18415	237.18415			0.00	0	51,206
R202	On	06/08/2015	Bond Future			238.46012	238.46012	237.81223	237.81223			0.00	0	0
Total R202 Future												0.00	0	51,206
R202	On	07/05/2015	Bond Future	238.51	Put			1,325.85000	1.32585	688,080		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			1,305.85000	1.30585	668,080		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			1,315.85000	1.31585	678,080		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Put			2,197.77000	2.19777	1,549,880		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			2,177.77000	2.17777	1,529,880		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			2,187.77000	2.18777	1,539,880		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	51,206
R2023	On	07/05/2015	Bond Future			7.43038	103.38738	7.46668	103.17308		6.39	0.00	0	15,224
R2023	On	06/08/2015	Bond Future			7.47148	105.05373	7.50937	104.83617		6.22	0.00	0	0
Total R2023 Future												0.00	0	15,224
R2023	On	07/05/2015	Bond Future	8.14	Call			3,922.08000	3.92208	4,124,800	6.59	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			47.75000	0.04775	36,170	6.59	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,975.63000	3.97563	4,178,890	6.59	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			45.18000	0.04518	34,140	6.59	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			4,029.27000	4.02927	4,233,040	6.60	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			42.73000	0.04273	32,200	6.60	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,502.55000	4.50255	4,686,700	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			310.32000	0.31032	276,910	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			8,501.61000	8.50161	8,715,000	6.61	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			27.03000	0.02703	22,860	6.61	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			4,409.58000	4.40958	4,592,360	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			326.20000	0.32620	291,420	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			4,456.00000	4.45600	4,639,480	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			318.17000	0.31817	284,090	6.42	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	16,135

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/05/2015	Bond Future			6.68116	104.63597	6.70815	104.57708		2.07	0.00	0	7,710
R203	On	06/08/2015	Bond Future			6.70507	106.32245	6.73550	106.26281		1.93	0.00	0	0
R203	On	05/11/2015	Bond Future			6.69260	103.91784	6.72669	103.85848		1.78	0.00	0	0
Total R203 Future												0.00	0	7,710
R203	On	07/05/2015	Bond Future	7.24	Call			1,175.09000	1.17509	1,229,280	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			23.22000	0.02322	18,520	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,195.25000	1.19525	1,249,660	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			21.88000	0.02188	17,400	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,215.46000	1.21546	1,270,100	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			20.60000	0.02060	16,350	2.12	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			495.80000	0.49580	524,700	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			486.99000	0.48699	456,250	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			505.93000	0.50593	535,200	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			477.53000	0.47753	447,160	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			516.17000	0.51617	545,820	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			468.19000	0.46819	438,200	1.90	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			128.54000	0.12854	138,480	1.67	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			1,421.34000	1.42134	1,371,920	1.67	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			131.61000	0.13161	141,750	1.67	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,406.72000	1.40672	1,357,500	1.67	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			134.96000	0.13496	145,300	1.67	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,392.38000	1.39238	1,343,360	1.67	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	7,710
R2030	On	07/05/2015	Bond Future			8.08369	101.49961	8.11478	101.23653			0.00	0	5,805
R2030	On	06/08/2015	Bond Future			8.13414	99.12728	8.16620	98.86012			0.00	0	0
Total R2030 Future												0.00	0	5,805
R2030	On	07/05/2015	Bond Future	8.74	Call			5,089.08000	5.08908	5,352,160		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			5,167.45000	5.16745	5,430,530		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			5,245.72000	5.24572	5,508,800		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			3,460.89000	3.46089	3,193,730		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			3,635.63000	3.63563	3,368,470		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			3,548.21000	3.54821	3,281,050		0.00	0	0
Total R2030 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2030									0.00	0	5,805
R2032 On 07/05/2015 Bond Future			8.21740	101.22697	8.24844	100.94612			0.00	0	18
R2032 On 06/08/2015 Bond Future			8.26626	102.85849	8.29821	102.57328			0.00	0	0
R2032 On 05/11/2015 Bond Future			8.30662	100.40761	8.33936	100.11892			0.00	0	0
Total R2032 Future									0.00	0	18
R2032 On 07/05/2015 Bond Future	8.49	Call			2,147.02000	2.14702	2,427,870		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Call			2,234.45000	2.23445	2,515,300		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Call			2,321.76000	2.32176	2,602,610		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Call			1,687.51000	1.68751	1,972,720		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Call			1,774.35000	1.77435	2,059,560		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			1,861.08000	1.86108	2,146,290		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Put			2,960.28000	2.96028	2,671,590		0.00	0	0
R2032 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	7.99	Put			3,144.12000	3.14412	2,855,430		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Put			3,052.14000	3.05214	2,763,450		0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	18
R2037 On 07/05/2015 Bond Future			8.33283	104.01570	8.34863	103.85640			0.00	0	32,365
R2037 On 06/08/2015 Bond Future			8.38247	101.43343	8.39871	101.27168			0.00	0	1,954
R2037 On 05/11/2015 Bond Future			8.42036	103.11583	8.43690	102.95270			0.00	0	0
Total R2037 Future									0.00	0	34,319
R2037 On 07/05/2015 Bond Future	8.99	Call			6,151.39000	6.15139	6,310,690		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Call			6,242.62000	6.24262	6,401,920		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Call			6,333.72000	6.33372	6,493,020		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Call			3,308.33000	3.30833	3,470,080		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Call			3,402.70000	3.40270	3,564,450		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/08/2015	Bond Future	8.76	Call			3,496.93000	3.49693	3,658,680		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			4,344.72000	4.34472	4,181,590		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			4,555.31000	4.55531	4,392,180		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			4,449.93000	4.44993	4,286,800		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	34,319
R204	On	07/05/2015	Bond Future			6.95180	106.40545	6.97850	106.31980		3.12	0.00	0	12,556
R204	On	06/08/2015	Bond Future			6.99508	104.08440	7.02401	103.99758		3.13	0.00	0	100
R204	On	05/11/2015	Bond Future			7.01255	105.81018	7.04360	105.72326		2.98	0.00	0	0
Total R204 Future												0.00	0	12,656
R204	On	07/05/2015	Bond Future	7.49	Call			1,669.82000	1.66982	1,746,950	3.19	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			45.66000	0.04566	37,140	3.19	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,698.81000	1.69881	1,776,320	3.19	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			43.21000	0.04321	35,070	3.19	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,727.84000	1.72784	1,805,720	3.19	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			40.82000	0.04082	33,050	3.19	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			4,075.10000	4.07510	4,159,520	3.32	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			19.29000	0.01929	16,890	3.32	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,267.94000	2.26794	2,341,260	3.18	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			147.67000	0.14767	134,170	3.18	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,293.22000	2.29322	2,366,830	3.18	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			143.72000	0.14372	130,510	3.18	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,318.59000	2.31859	2,392,480	3.18	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			139.87000	0.13987	126,940	3.18	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			221.48000	0.22148	235,890	2.81	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			2,442.99000	2.44299	2,370,480	2.81	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			211.81000	0.21181	225,710	2.81	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			2,490.80000	2.49080	2,417,780	2.81	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			216.60000	0.21660	230,750	2.81	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			2,466.85000	2.46685	2,394,080	2.81	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	13,355
R2044	On	07/05/2015	Bond Future			8.38131	106.40195	8.39201	106.28260			0.00	0	9,494
R2044	On	06/08/2015	Bond Future			8.42830	103.73279	8.43927	103.61175			0.00	0	0
R2044	On	05/11/2015	Bond Future			8.46426	105.45341	8.47539	105.33165			0.00	0	0
Total R2044 Future												0.00	0	9,494
R2044	On	07/05/2015	Bond Future	9.00	Call			6,421.22000	6.42122	6,540,570		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			6,521.18000	6.52118	6,640,530		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			6,321.10000	6.32110	6,440,450		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			3,436.32000	3.43632	3,557,360		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			3,227.70000	3.22770	3,348,740		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			3,332.10000	3.33210	3,453,140		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			2,513.48000	2.51348	2,391,720		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			2,399.81000	2.39981	2,278,050		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			2,627.37000	2.62737	2,505,610		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	9,494
R2048	On	07/05/2015	Bond Future			8.36360	106.01997	8.37423	105.89720			0.00	0	37,576
R2048	On	06/08/2015	Bond Future			8.40582	107.72874	8.41671	107.60420			0.00	0	745
R2048	On	05/11/2015	Bond Future			8.44266	105.08318	8.45372	104.95777			0.00	0	0
Total R2048 Future												0.00	0	38,321
R2048	On	07/05/2015	Bond Future	9.26	Call			9,409.91000	9.40991	9,532,680		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call			9,214.11000	9.21411	9,336,880		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			9,312.10000	9.31210	9,434,870		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Call			3,582.33000	3.58233	3,706,870		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			3,689.69000	3.68969	3,814,230		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Call			3,796.85000	3.79685	3,921,390		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Put			5,492.82000	5.49282	5,367,410		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			5,369.11000	5.36911	5,243,700		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Put			5,245.65000	5.24565	5,120,240		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	38,321
R207	On	07/05/2015	Bond Future			7.11662	102.85153	7.14310	102.74742		4.10	41,449,166.59	403	34,939
R207	On	06/08/2015	Bond Future			7.16346	100.86665	7.19168	100.76108		4.11	0.00	0	100
R207	On	05/11/2015	Bond Future			7.18551	102.53930	7.21530	102.43324		3.94	0.00	0	0
R207	On	04/02/2016	Bond Future			7.18373	100.71392	7.21551	100.60662		3.83	0.00	0	0
Total R207 Future												41,449,166.59	403	35,039
R207	On	07/05/2015	Bond Future	7.73	Call			2,315.63000	2.31563	2,411,780	4.18	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			41.40000	0.04140	33,440	4.18	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			4,201.26000	4.20126	4,304,960	4.35	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			1.45000	0.00145	1,040	4.35	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			4,238.45000	4.23845	4,342,170	4.35	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			1.35000	0.00135	0,960	4.35	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			4,275.63000	4.27563	4,379,380	4.35	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			1.25000	0.00125	0,890	4.35	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,578.01000	1.57801	1,645,030	4.10	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			580.94000	0.58094	542,390	4.10	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,332.50000	2.33250	2,413,960	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			307.78000	0.30778	283,670	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			2,361.67000	2.36167	2,443,570	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			300.48000	0.30048	276,810	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			2,390.78000	2.39078	2,473,130	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			293.15000	0.29315	269,930	4.18	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			2,408.85000	2.40885	2,483,750	4.01	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			562.87000	0.56287	531,710	4.01	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			2,434.49000	2.43449	2,509,770	4.01	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			553.73000	0.55373	522,950	4.01	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			2,459.97000	2.45997	2,535,630	4.01	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			544.45000	0.54445	514,050	4.01	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			1,677.00000	1.67700	1,738,760	3.93	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			916.60000	0.91660	872,300	3.93	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			1,955.55000	1.95555	2,019,680	3.83	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Put			1,001.24000	1.00124	958,070	3.83	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			1,976.28000	1.97628	2,040,780	3.83	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			988.63000	0.98863	945,830	3.83	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			1,509.96000	1.50996	1,564,990	3.78	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			1,326.31000	1.32631	1,274,040	3.78	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			1,934.94000	1.93494	1,998,680	3.83	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,013.99000	1.01399	970,430	3.83	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 Option											0.00	0	232
Total For R207											41,449,166.59	403	35,271
R208	On	07/05/2015			7.22655	98.51200	7.25792	98.36589		5.19	189,931,136.00	1,928	58,893
R208	On	06/08/2015			7.26789	100.09976	7.30092	99.95151		5.04	0.00	0	0
R208	On	05/11/2015			7.29369	98.35867	7.32827	98.20915		5.00	0.00	0	0
Total R208 Future											189,931,136.00	1,928	58,893
R208	On	07/05/2015	8.01	Call			3,446.99000	3.44699	3,587,850	5.40	0.00	0	0
R208	On	07/05/2015	8.01	Put			22.03000	0.02203	16,780	5.40	0.00	0	0
R208	On	07/05/2015	7.99	Call			3,360.57000	3.36057	3,500,860	5.40	0.00	0	0
R208	On	07/05/2015	7.99	Put			24.78000	0.02478	18,960	5.40	0.00	0	0
R208	On	07/05/2015	8.00	Call			3,403.77000	3.40377	3,544,350	5.40	0.00	0	0
R208	On	07/05/2015	8.00	Put			23.38000	0.02338	17,850	5.40	0.00	0	0
R208	On	06/08/2015	8.85	Call			6,675.76000	6.67576	6,821,190	5.36	0.00	0	0
R208	On	06/08/2015	8.01	Put			249.85000	0.24985	225,600	5.12	0.00	0	0
R208	On	06/08/2015	8.85	Put			20.09000	0.02009	17,270	5.36	0.00	0	198
R208	On	06/08/2015	7.99	Call			3,294.40000	3.29440	3,417,380	5.12	0.00	0	0
R208	On	06/08/2015	7.99	Put			263.00000	0.26300	237,730	5.12	0.00	0	0
R208	On	06/08/2015	8.00	Call			3,330.91000	3.33091	3,454,400	5.12	0.00	0	0
R208	On	06/08/2015	8.00	Put			256.36000	0.25636	231,600	5.12	0.00	0	0
R208	On	06/08/2015	8.01	Call			3,367.51000	3.36751	3,491,510	5.12	0.00	0	0
R208	On	05/11/2015	7.74	Call			2,568.04000	2.56804	2,668,310	5.00	0.00	0	0
R208	On	05/11/2015	7.74	Put			808.90000	0.80890	759,650	5.00	0.00	0	0
R208	On	05/11/2015	7.75	Call			2,596.95000	2.59695	2,697,820	5.00	0.00	0	0
R208	On	05/11/2015	7.75	Put			795.57000	0.79557	746,920	5.00	0.00	0	0
R208	On	05/11/2015	7.76	Call			2,626.29000	2.62629	2,727,740	5.00	0.00	0	0
R208	On	05/11/2015	7.76	Put			782.69000	0.78269	734,620	5.00	0.00	0	0
R208	On	05/11/2015	8.48	Call			5,036.18000	5.03618	5,168,650	5.22	0.00	0	0
R208	On	05/11/2015	8.48	Put			211.14000	0.21114	194,090	5.22	0.00	0	2,200
Total R208 Option											0.00	0	2,398
Total For R208											189,931,136.00	1,928	61,291
R209	On	07/05/2015			8.27442	80.73945	8.29521	80.56606		12.79	0.00	0	21,968
R209	On	06/08/2015			8.31793	82.04076	8.33925	81.86473		12.56	0.00	0	0
R209	On	05/11/2015			8.35388	80.25225	8.37563	80.07424		12.82	0.00	0	0
Total R209 Future											0.00	0	21,968
R209	On	07/05/2015	7.30	Call			8.45000	0.00845	8,970	12.26	0.00	0	0
R209	On	07/05/2015	9.00	Put			97.54000	0.09754	83,140	13.25	0.00	0	0
R209	On	07/05/2015	9.01	Call			5,724.62000	5.72462	5,884,160	13.26	0.00	0	0
R209	On	07/05/2015	9.01	Put			93.07000	0.09307	79,220	13.26	0.00	0	0
R209	On	07/05/2015	7.30	Put			8,983.75000	8.98375	8,810,880	12.26	0.00	0	0
R209	On	07/05/2015	8.30	Call			1,451.24000	1.45124	1,525,930	12.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/05/2015	Bond Future	8.30	Put			1,411.37000	1.41137	1,312,670	12.69	0.00	0	700
R209	On	07/05/2015	Bond Future	8.99	Call			5,584.51000	5.58451	5,742,950	13.24	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			102.19000	0.10219	87,240	13.24	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			5,654.53000	5.65453	5,813,520	13.25	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,948.03000	5.94803	6,085,130	12.91	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			696.34000	0.69634	657,410	12.91	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			11,514.09000	11.51409	11,683,740	13.24	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			74.71000	0.07471	68,330	13.24	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,829.21000	5.82921	5,965,050	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			726.39000	0.72639	686,200	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,888.54000	5.88854	6,025,010	12.90	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			711.23000	0.71123	671,670	12.90	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			4,991.58000	4.99158	4,873,600	12.57	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			1,858.58000	1.85858	1,917,230	12.56	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			5,105.27000	5.10527	4,985,910	12.56	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			1,888.19000	1.88819	1,947,530	12.56	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			5,048.21000	5.04821	4,929,540	12.56	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			1,918.09000	1.91809	1,978,120	12.57	0.00	0	0
Total R209 Option												0.00	0	3,614
Total For R209												0.00	0	25,582
R210	On	07/05/2015	Bond Future			174.87861	174.87861	174.22952	174.22952			0.00	0	829
R210	On	06/08/2015	Bond Future			177.71154	177.71154	177.05224	177.05224			0.00	0	0
Total R210 Future												0.00	0	829
R210	On	07/05/2015	Bond Future	176.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			2,760.48000	2.76048	2,111,390		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			2,770.48000	2.77048	2,121,390		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			2,780.48000	2.78048	2,131,390		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			1,937.76000	1.93776	1,278,460		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			1,947.76000	1.94776	1,288,460		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			1,957.76000	1.95776	1,298,460		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	829
R211	On	07/05/2015	Bond Future			131.09611	131.09611	131.20302	131.20302			0.00	0	1,120
R211	On	06/08/2015	Bond Future			131.60179	131.60179	131.71057	131.71057			0.00	0	0
Total R211 Future												0.00	0	1,120

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Put			3,806.98000	3.80698	3,913,890		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			3,786.98000	3.78698	3,893,890		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			3,796.98000	3.79698	3,903,890		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			3,289.43000	3.28943	3,398,210		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			3,299.43000	3.29943	3,408,210		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			3,279.43000	3.27943	3,388,210		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	07/05/2015	Bond Future			137.48993	137.48993	137.51481	137.51481			0.00	0	1,145
R212	On	06/08/2015	Bond Future			137.94122	137.94122	137.96669	137.96669			0.00	0	0
Total R212 Future												0.00	0	1,145
R212	On	07/05/2015	Bond Future	141.00	Put			3,485.19000	3.48519	3,510,070		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Put			3,495.19000	3.49519	3,520,070		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			3,475.19000	3.47519	3,500,070		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			3,043.31000	3.04331	3,068,780		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			3,023.31000	3.02331	3,048,780		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put			3,033.31000	3.03331	3,058,780		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,145
R213	On	07/05/2015	Bond Future			8.13568	91.37182	8.16666	91.11892		10.92	0.00	0	16,829
R213	On	06/08/2015	Bond Future			8.18103	92.84452	8.21291	92.58765		10.69	0.00	0	0
R213	On	05/11/2015	Bond Future			8.22023	90.83844	8.25288	90.57848		10.88	0.00	0	0
Total R213 Future												0.00	0	16,829
R213	On	07/05/2015	Bond Future	8.74	Call			4,662.01000	4.66201	4,886,780	11.10	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			157.44000	0.15744	129,310	11.10	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			4,730.70000	4.73070	4,956,490	11.11	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			150.43000	0.15043	123,320	11.11	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			4,799.56000	4.79956	5,026,350	11.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/05/2015	Bond Future	8.76	Put			143.69000	0.14369	117,580	11.12	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			3,633.72000	3.63372	3,795,970	10.69	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			1,443.99000	1.44399	1,349,370	10.69	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			3,683.71000	3.68371	3,847,220	10.69	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			1,416.37000	1.41637	1,323,010	10.69	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			3,734.42000	3.73442	3,899,180	10.70	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			1,389.57000	1.38957	1,297,460	10.70	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			1,416.68000	1.41668	1,492,100	10.55	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			5,625.23000	5.62523	5,440,690	10.55	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			1,441.66000	1.44166	1,518,070	10.55	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			5,565.54000	5.56554	5,381,990	10.55	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			1,466.68000	1.46668	1,544,070	10.55	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			5,506.00000	5.50600	5,323,430	10.55	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	16,829
R214	On	07/05/2015	Bond Future			8.30809	82.17482	8.32377	82.03506		13.51	0.00	0	15,271
R214	On	06/08/2015	Bond Future			8.34921	83.49927	8.36527	83.35744		13.27	0.00	0	0
R214	On	05/11/2015	Bond Future			8.38496	81.59155	8.40131	81.44831		13.57	0.00	0	0
R214	On	04/02/2016	Bond Future			8.41430	83.03756	8.43100	82.89231		13.25	0.00	0	4,320
Total R214 Future												0.00	0	19,591
R214	On	07/05/2015	Bond Future	9.14	Put			65.33000	0.06533	56,480	14.13	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			6,907.77000	6.90777	7,039,030	14.14	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			62.27000	0.06227	53,770	14.14	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			6,981.83000	6.98183	7,113,420	14.15	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			59.35000	0.05935	51,180	14.15	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			6,833.72000	6.83372	6,964,630	14.13	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			4,573.19000	4.57319	4,663,950	13.44	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			1,374.83000	1.37483	1,323,760	13.44	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			4,629.76000	4.62976	4,721,180	13.45	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			1,348.89000	1.34889	1,298,480	13.45	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			4,686.61000	4.68661	4,778,690	13.46	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			1,323.36000	1.32336	1,273,610	13.46	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			5,598.94000	5.59894	5,500,320	13.30	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			1,992.70000	1.99270	2,037,870	13.31	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			5,536.48000	5.53648	5,438,410	13.31	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			1,930.06000	1.93006	1,974,140	13.29	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			5,661.63000	5.66163	5,562,470	13.29	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			1,961.35000	1.96135	2,005,970	13.30	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			2,413.73000	2.41373	2,462,140	12.98	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			6,395.51000	6.39551	6,298,670	12.98	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 04/02/2016 Bond Future	8.00	Call			2,446.31000	2.44631	2,495,210	12.99	0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Put			6,334.34000	6.33434	6,237,990	12.99	0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Call			2,478.86000	2.47886	2,528,240	13.00	0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Put			6,273.31000	6.27331	6,177,440	13.00	0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									0.00	0	19,591
Total for Bond									314,310,054.99	2,991	435,705
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future									0.00	0	0
Total For AIR03/R157									0.00	0	0
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future									0.00	0	0
Total For E170									0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future									0.00	0	0
Total For ES18									0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0
Total For ES18A									0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0

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

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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future												0.00	0	0
Total For R209												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future												0.00	0	0
Total For R209/R186												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future												0.00	0	0
Total For R209/R204												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future												0.00	0	0
Total For R209/R208												0.00	0	0
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future												0.00	0	0
Total For R210												0.00	0	0
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future												0.00	0	0
Total For R211												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	07/05/2015	GOVI			498.74000	498.74000	494.79000	494.79000			24,937,000.00	5	489
GOVI	On	06/08/2015	GOVI			506.68900	506.68900	502.67700	502.67700			0.00	0	29
GOVI	On	05/11/2015	GOVI			515.16900	515.16900	511.09600	511.09600			0.00	0	0

Contract 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									24,937,000.00	5	518
GOVI On 07/05/2015 GOVI	449.99	Call			448,000.00000	44.80000	487,500,000		0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			447,900.00000	44.79000	487,400,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			447,800.00000	44.78000	487,300,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			26,670.00000	2.66700	66,790,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			26,870.00000	2.68700	66,990,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			26,770.00000	2.67700	66,890,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			189,040.00000	18.90400	148,310,000		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			189,140.00000	18.91400	148,410,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Put			188,940.00000	18.89400	148,210,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									24,937,000.00	5	518
Total for GOVI									24,937,000.00	5	518
AL12 On 07/05/2015 Index Future			563.34400	563.34400	557.63300	557.63300			0.00	0	0
Total AL12 Future									0.00	0	0
Total For AL12									0.00	0	0
AL37 On 07/05/2015 Index Future			460.79000	460.79000	458.28100	458.28100			0.00	0	122
AL37 On 06/08/2015 Index Future			468.13400	468.13400	465.58600	465.58600			0.00	0	0
Total AL37 Future									0.00	0	122
Total For AL37									0.00	0	122
AL7T On 07/05/2015 Index Future			551.10100	551.10100	545.91400	545.91400			0.00	0	3
AL7T On 06/08/2015 Index Future			559.88400	559.88400	554.61600	554.61600			0.00	0	0
Total AL7T Future									0.00	0	3
Total For AL7T									0.00	0	3
ALBI On 07/05/2015 Index Future			502.70200	502.70200	498.68100	498.68100			0.00	0	586
ALBI On 06/08/2015 Index Future			510.71400	510.71400	506.63000	506.63000			0.00	0	10
ALBI On 05/11/2015 Index Future			519.26100	519.26100	515.11500	515.11500			0.00	0	0
Total ALBI Future									0.00	0	596
Total For ALBI									0.00	0	596
IGOV On 07/05/2015 Index Future			225.36000	225.36000	225.04000	225.04000			0.00	0	1,013

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	06/08/2015	Index Future			228.97000	228.97000	228.64600	228.64600			0.00	0	100
IGOV	On	05/11/2015	Index Future			232.82000	232.82000	232.49400	232.49400			0.00	0	0
Total IGOV Future												0.00	0	1,113
Total For IGOV												0.00	0	1,113
ILBI	On	07/05/2015	Index Future			610.30300	610.30300	609.42700	609.42700			0.00	0	0
ILBI	On	06/08/2015	Index Future			620.23500	620.23500	619.34700	619.34700			0.00	0	159
Total ILBI Future												0.00	0	159
Total For ILBI												0.00	0	159
Total for Index												0.00	0	1,993
JIBAR f	On	15/04/2015	Jibar Future			6.12000	93.88000	6.14000	93.86000			0.00	2,000	1,000
JIBAR f	On	20/05/2015	Jibar Future			6.13000	93.87000	6.15000	93.85000			0.00	0	0
JIBAR f	On	17/06/2015	Jibar Future			6.20000	93.80000	6.21000	93.79000			0.00	0	5,000
JIBAR f	On	15/07/2015	Jibar Future			6.21000	93.79000	6.24000	93.76000			0.00	0	0
JIBAR f	On	19/08/2015	Jibar Future			6.29000	93.71000	6.30000	93.70000			0.00	0	0
JIBAR f	On	16/09/2015	Jibar Future			6.31000	93.69000	6.33000	93.67000			0.00	0	0
JIBAR f	On	15/12/2015	Jibar Future			6.53000	93.47000	6.57000	93.43000			0.00	0	0
JIBAR f	On	16/03/2016	Jibar Future			6.69000	93.31000	6.71000	93.29000			0.00	0	0
JIBAR f	On	15/06/2016	Jibar Future			6.85000	93.15000	6.89000	93.11000			0.00	0	0
JIBAR f	On	21/09/2016	Jibar Future			7.01000	92.99000	7.05000	92.95000			0.00	0	0
JIBAR f	On	21/12/2016	Jibar Future			7.15000	92.85000	7.19000	92.81000			0.00	0	0
JIBAR f	On	15/03/2017	Jibar Future			7.27000	92.73000	7.32000	92.68000			0.00	0	0
Total Jibar Future												0.00	2,000	6,000
Total For JIBAR FUTURE												0.00	2,000	6,000
Total for Jibar												0.00	2,000	6,000
Total for Derivatives :												339,247,054.99	4,996	444,216
AA02	On	28/03/2016	Spot Bond				100.00000	0.00000	99.93339			0.00	0	0
Total AA02 SPOT												0.00	0	0
Total For AA02												0.00	0	0
AA03	On	11/05/2015	Spot Bond			6.60500	104.03781	6.60500	104.01913			0.00	0	0
Total AA03 SPOT												0.00	0	0
Total For AA03												0.00	0	0
AA04	On	22/03/2017	Spot Bond				100.00000	0.00000	99.97477			0.00	0	0
Total AA04 SPOT												0.00	0	0
Total For AA04												0.00	0	0
AA05	On	22/03/2019	Spot Bond			8.41500	102.96900	8.41500	102.94594			8,415,000,000,000.00	1,000,000,000	3,000,000,000
Total AA05 SPOT												8,415,000,000,000.00	1,000,000,000	3,000,000,000
Total For AA05												8,415,000,000,000.00	1,000,000,000	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.46893				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.70000	107.89725	8.70000	107.87201				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	106.63700	10.00000	106.60900				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.62089				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.70002				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			9.00000	100.71419	9.00000	100.68970				0.00	0	0
Total AB013 SPOT										0.00	0	0
Total For AB013										0.00	0	0
AB014L On 19/11/2024 Spot Bond			100.00000	10.29563	100.00000	10.26985				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	103.77288	10.84000	103.74263				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	9.72324	100.00000	9.70335				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB06 On 27/03/2015 Spot Bond			6.65500	100.00000	6.65500	99.98177				0.00	0	0
Total AB06 SPOT										0.00	0	0
Total For AB06										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.63263				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			8.28000	107.85980	8.28000	107.83564				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABC12: On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3: On 07/12/2023 Spot Bond			2.40000	125.86278	2.40000	272.18859			0.00	0	40,000,000
Total ABCPI3 SPOT									0.00	0	40,000,000
Total For ABCPI3									0.00	0	40,000,000
ABFN06: On 17/03/2016 Spot Bond				100.00000	0.00000	100.60525			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07: On 17/03/2018 Spot Bond				100.00000	0.00000	100.42502			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08: On 17/03/2020 Spot Bond				100.00000	0.00000	100.19534			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09: On 17/03/2026 Spot Bond				100.00000	0.00000	100.20006			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10: On 28/10/2019 Spot Bond				100.00000	0.00000	99.52008			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11: On 09/04/2017 Spot Bond				100.00000	0.00000	101.04691			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN12: On 09/04/2019 Spot Bond				100.00000	0.00000	100.99159			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABN05: On 18/04/2021 Spot Bond			2.14000	173.29096	2.14000	173.29089			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN07: On 13/06/2015 Spot Bond			2.76000	164.22024	2.76000	164.21743			0.00	0	0
Total ABN07 SPOT									0.00	0	0
Total For ABN07									0.00	0	0
ABN09: On 27/06/2023 Spot Bond			2.17000	174.94483	2.17000	174.94460			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14 On 10/10/2033 Spot Bond			1.82000	186.89332	1.82000	186.89488			0.00	0	0
Total ABN14 SPOT									0.00	0	0
Total For ABN14									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			7.67625	81.03194	7.67625	81.01552			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			7.67625	81.03194	7.67625	81.01552			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	98.28000			0.00	0	0
Total ABN38 SPOT									0.00	0	0
Total For ABN38									0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.01472			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	96.94000			0.00	0	0
Total ABN40 SPOT									0.00	0	0
Total For ABN40									0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	96.06000			0.00	0	0
Total ABN42 SPOT									0.00	0	0
Total For ABN42									0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	95.51000			0.00	0	0
Total ABN44 SPOT									0.00	0	0
Total For ABN44									0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	94.16000			0.00	0	0
Total ABN45 SPOT									0.00	0	0
Total For ABN45									0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	93.49000			0.00	0	0
Total ABN46 SPOT									0.00	0	0
Total For ABN46									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.60218			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.46740			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	93.15000			0.00	0	0
Total ABN49 SPOT									0.00	0	0
Total For ABN49									0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN51 SPOT									0.00	0	0
Total For ABN51									0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	92.46000			0.00	0	0
Total ABN52 SPOT									0.00	0	0
Total For ABN52									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	92.19000			0.00	0	0
Total ABN53 SPOT									0.00	0	0
Total For ABN53									0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	91.92000			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	99.97998			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			6.89500	103.39069	6.89500	103.37177			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.51200			0.00	400,000,000	100,000,000
Total ABN58 SPOT									0.00	400,000,000	100,000,000
Total For ABN58									0.00	400,000,000	100,000,000
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	90.61000			0.00	0	0
Total ABN59 SPOT									0.00	0	0
Total For ABN59									0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	90.09000			0.00	0	0
Total ABN60 SPOT									0.00	0	0
Total For ABN60									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.69500	94.32611	2.69500	108.19046		107,800,000,000.00		40,000,000	20,000,000
Total ABN61 SPOT								107,800,000,000.00		40,000,000	20,000,000
Total For ABN61								107,800,000,000.00		40,000,000	20,000,000
ABN62 On 31/03/2028 Spot Bond			2.50000	101.07647	2.50000	159.27277			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN63 On 07/12/2033 Spot Bond			2.32500	118.02074	2.32500	216.11896			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000			0.00	0	0
Total ABN64 SPOT									0.00	0	0
Total For ABN64									0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	88.33000			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			9.05000	93.31514	9.05000	93.29269			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN68 SPOT									0.00	0	0
Total For ABN68									0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	100.90000			0.00	0	0
Total ABN70 SPOT									0.00	0	0
Total For ABN70									0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	82.20000			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	100.93247			0.00	0	0
Total ABN72 SPOT									0.00	0	0
Total For ABN72									0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	96.50000			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	104.86500			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN75 SPOT									0.00	0	0
Total For ABN75									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	108.77698	9.63000	108.74888			0.00	0	0
Total ABN76 SPOT									0.00	0	0
Total For ABN76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.08000	112.86332	9.08000	112.83580				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			8.40500	92.24082	8.40500	92.21995				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	103.01000				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	114.13000				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			9.17500	112.14199	9.17500	112.11436				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	90.32000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.33059			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.14427			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			7.83000	105.60827	7.83000	105.58624			0.00	0	1,410,000,000
Total ABS10 SPOT									0.00	0	1,410,000,000
Total For ABS10									0.00	0	1,410,000,000
ABS11 On 09/04/2021 Spot Bond			8.41000	109.12343	8.41000	109.09873		8,410,000,000,000.00	1,000,000,000	500,000,000	
Total ABS11 SPOT								8,410,000,000,000.00	1,000,000,000	500,000,000	
Total For ABS11								8,410,000,000,000.00	1,000,000,000	500,000,000	
ABS5 On 01/05/2015 Spot Bond			6.76500	103.47873	6.76500	103.45968		0.00	0	20,000,000	
Total ABS5 SPOT								0.00	0	20,000,000	
Total For ABS5								0.00	0	20,000,000	
ABS6 On 01/06/2020 Spot Bond			8.50000	101.35693	8.50000	101.33375		102,003,400,000,000.00	12,000,400,000	3,610,200,000	
Total ABS6 SPOT								102,003,400,000,000.00	12,000,400,000	3,610,200,000	
Total For ABS6								102,003,400,000,000.00	12,000,400,000	3,610,200,000	
ABS7 On 11/09/2026 Spot Bond			9.27500	97.06596	9.27500	97.04205		27,083,000,000,000.00	2,920,000,000	1,500,000,000	
Total ABS7 SPOT								27,083,000,000,000.00	2,920,000,000	1,500,000,000	
Total For ABS7								27,083,000,000,000.00	2,920,000,000	1,500,000,000	
ABS9 On 17/03/2016 Spot Bond			7.30500	102.15611	7.30500	102.13619		0.00	0	0	
Total ABS9 SPOT								0.00	0	0	
Total For ABS9								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			2.21000	217.73191	2.21000	275.86570		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS13 On 31/01/2017 Spot Bond			2.04000	126.10636	2.04000	128.91926		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS14 On 31/01/2022 Spot Bond			2.17500	129.65462	2.17500	132.25878		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ACIF1U On 08/07/2025 Spot Bond			100.00000	0.00653	100.00000	0.00652		0.00	0	0	
Total ACIF1U SPOT								0.00	0	0	
Total For ACIF1U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL01L On 30/06/2015 Spot Bond			100.00000	98.90110	100.00000	98.63013				0.00	0	0
Total ACL01U SPOT										0.00	0	0
Total For ACL01U										0.00	0	0
ACL02E On 15/09/2015 Spot Bond			11.05500	101.46425	11.05500	101.43504				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	100.94599				0.00	0	0
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	8.73702	100.00000	8.71586				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	100.96893				0.00	0	300,000,000
Total ACL033 SPOT										0.00	0	300,000,000
Total For ACL033										0.00	0	300,000,000
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	101.29383				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	52.07671	100.00000	51.95055				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04E On 20/08/2015 Spot Bond				100.00000	0.00000	100.92304				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	68.87776	11.00000	68.85807				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	33.32910	100.00000	33.24835				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL07E On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.14125				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.15448				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.13534				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.13933				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	100.14109				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	101.27701				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	101.27701				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	101.28411				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	101.28411				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	101.26991				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	94.98057				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL08€ On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500			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	99.99970			0.00	0	0
Total ACL092 SPOT									0.00	0	0
Total For ACL092									0.00	0	0
ACL09₵ On 20/12/2018 Spot Bond				100.00000	0.00000	100.13698			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL09₶ On 20/06/2020 Spot Bond				100.00000	0.00000	100.14074			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0
ACL09₇ On 20/12/2025 Spot Bond				100.00000	0.00000	100.14228			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09₸ On 20/12/2025 Spot Bond				100.00000	0.00000	100.13910			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL10(On 20/12/2017 Spot Bond				100.00000	0.00000	100.13217			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL10₪ On 20/12/2019 Spot Bond			8.90000	104.39808	8.90000	104.37311			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL11₹ On 26/01/2021 Spot Bond				100.00000	0.00000	101.35361			0.00	0	0
Total ACL118 SPOT									0.00	0	0
Total For ACL118									0.00	0	0
ACL12(On 26/01/2021 Spot Bond				100.00000	0.00000	101.98553			0.00	0	0
Total ACL120 SPOT									0.00	0	0
Total For ACL120									0.00	0	0
ACL12₂ On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL122 SPOT									0.00	0	0
Total For ACL122									0.00	0	0
ACL12₴ On 20/09/2016 Spot Bond				100.00000	0.00000	89.08787			0.00	0	0
Total ACL126 SPOT									0.00	0	0
Total For ACL126									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	181.03965				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	181.04131				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.13527				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	101.11249				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.53531				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	101.11262				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	101.26506				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	101.69340				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	100.38057				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.26161				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.13576				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.11657				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.13308				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.12746				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	100.18996	10.23000	100.16280				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.12446				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	116.29309				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			9.07500	105.08671	9.07500	105.06109				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	100.13253				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	117.03780	1.75000	117.17043				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	100.12284				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.12995				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.13390				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL177 On 20/06/2019 Spot Bond				100.00000	0.00000	100.12599				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	100.27748				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	99.79859				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.61941				0.00	400,000,000	200,000,000
Total ACL182 SPOT										0.00	400,000,000	200,000,000
Total For ACL182										0.00	400,000,000	200,000,000
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.12456				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.06957				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.13310				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.12966				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.13631				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.13837				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	100.38480				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	100.58886				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.13893				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.13893				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.14651				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.13073				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.14694				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.87295				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.14651				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	97.08372				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.14166				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.14021				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	133.72480				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	134.67733				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL208 On 20/03/2016 Spot Bond				100.00000	0.00000	100.12282				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.12171				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.66998				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.12472				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	100.12660				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.12995				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.12297				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.12282				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.13385				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.37919				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.19752				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	101.22851				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.64932				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	102.39076				0.00	0	0
Total ADCP10 SPOT										0.00	0	0
Total For ADCP10										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	23.01009	100.00000	22.95247				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	13.08523	100.00000	12.65338				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.62432				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.38797				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.52286				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.70263				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.34205				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A On 18/04/2016 Spot Bond			7.61500	101.83576	7.61500	101.81485				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.71918				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.99553				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01 On 15/03/2019 Spot Bond			8.59500	100.22477	8.59500	100.20186			0.00	0	2,890,000,000
Total AIR01 SPOT									0.00	0	2,890,000,000
Total For AIR01									0.00	0	2,890,000,000
AIR02 On 30/04/2023 Spot Bond			9.17500	118.82198	9.17500	118.79270			0.00	0	1,000,000,000
Total AIR02 SPOT									0.00	0	1,000,000,000
Total For AIR02									0.00	0	1,000,000,000
AIR03 On 09/03/2016 Spot Bond			6.99500	104.02052	6.99500	104.00109			0.00	0	0
Total AIR03 SPOT									0.00	0	0
Total For AIR03									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.79000	105.84877	8.79000	105.82363			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	16.26170	100.00000	16.22551			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			9.54000	106.88263	9.54000	106.85511			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.75000	165.83258	2.75000	165.82976			0.00	0	30,000,000
Total AIRL01 SPOT									0.00	0	30,000,000
Total For AIRL01									0.00	0	30,000,000
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.42861			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.38999			0.00	0	0
Total ANG012 SPOT									0.00	0	0
Total For ANG012									0.00	0	0
ANG01 On 05/06/2015 Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0
Total ANG013 SPOT									0.00	0	0
Total For ANG013									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	99.99980			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	99.99973			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN00: On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN00: On 22/03/2016 Spot Bond				100.00000	0.00000	100.16510			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN00: On 28/02/2017 Spot Bond				100.00000	0.00000	100.67036			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN00: On 20/12/2016 Spot Bond				100.00000	0.00000	100.11492			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.12746			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	99.97990			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	100.91672			0.00	0	0
Total ASN013 SPOT									0.00	0	0
Total For ASN013									0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	114.60500			0.00	0	0
Total ASN015 SPOT									0.00	0	0
Total For ASN015									0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	93.31000			0.00	0	0
Total ASN016 SPOT									0.00	0	0
Total For ASN016									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	100.66282				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	87.27784				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			2.57500	131.12191	2.57500	235.16926				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	110.56318				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	112.53059				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	98.67584				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 14/08/2017 Spot Bond				100.00000	0.00000	107.25110				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	88.77152				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	100.13382				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	100.96552				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			2.59000	164.36327	2.59000	208.24562				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN046 On 20/12/2016 Spot Bond				100.00000	0.00000	100.30889			0.00	0	0
Total ASN046 SPOT									0.00	0	0
Total For ASN046									0.00	0	0
ASN048 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
ASN052 On 24/09/2016 Spot Bond			100.00000	38.02422	100.00000	32.92734		200,000,000,000,000.00	2,000,000,000	30,000,000,000	
Total ASN052 SPOT								10,000,000,000,000.00	2,000,000,000	30,000,000,000	
Total For ASN052								10,000,000,000,000.00	2,000,000,000	30,000,000,000	
ASN35U On 20/12/2016 Spot Bond			100.00000	32.63581	100.00000	32.56319		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	16.12112	100.00000	16.08206		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	16.21410	100.00000	16.17482		0.00	0	0	
Total ASN39U SPOT								0.00	0	0	
Total For ASN39U								0.00	0	0	
ASN40U On 20/12/2017 Spot Bond			100.00000	15.79571	100.00000	15.75744		0.00	0	0	
Total ASN40U SPOT								0.00	0	0	
Total For ASN40U								0.00	0	0	
ASN49U On 19/09/2016 Spot Bond			100.00000	38.41962	100.00000	38.32654		0.00	0	0	
Total ASN49U SPOT								0.00	0	0	
Total For ASN49U								0.00	0	0	
ASN50U On 16/03/2018 Spot Bond			100.00000	15.87084	100.00000	15.83239		0.00	0	0	
Total ASN50U SPOT								0.00	0	0	
Total For ASN50U								0.00	0	0	
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.28141			0.00	0	0
Total BAR001 SPOT								0.00	0	0	
Total For BAR001								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.11330				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	99.91806				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.64500	103.30508	8.64500	103.28106				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.38506				0.00	0	0
Total BAW12 SPOT										0.00	0	0
Total For BAW12										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	102.05169				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.34404				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.53718				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.67826				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			8.98000	105.45809	8.98000	105.43265				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			6.88500	102.19878	6.88500	102.17978				0.00	0	0
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	61.05499	100.00000	60.90380				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			9.30000	100.04881	9.30000	100.02409				0.00	0	71,000,000,000
Total BAW21 SPOT										0.00	0	71,000,000,000
Total For BAW21										0.00	0	71,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.33305			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			8.43000	103.20036	8.43000	103.17695			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			10.81040	101.50775	10.81040	100.90155			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			10.89600	100.16078	10.89600	100.04660			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			10.91271	100.13817	10.91271	100.04682			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	99.85920			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			10.92923	100.08689	10.92923	100.03878			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			11.51616	100.43935	11.51616	100.45850			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	99.85591			0.00	0	0
Total BAYA09 SPOT									0.00	0	0
Total For BAYA09									0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	99.85591			0.00	0	0
Total BAYA10 SPOT									0.00	0	0
Total For BAYA10									0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	99.85598			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			11.06040	99.82714	11.06040	99.81710			0.00	0	0
Total BAYA12 SPOT									0.00	0	0
Total For BAYA12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA13 On 31/03/2016 Spot Bond			11.00427	100.87454	11.00427	100.13314				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			10.89600	100.16078	10.89600	100.04660				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			10.89050	100.47820	10.89050	100.31203				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			10.06236	97.05432	10.06236	100.12962				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	99.86323				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	99.85557				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	99.85557				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	97.61512				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			8.82471	102.95924	8.82471	101.89602				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			11.20500	99.67402	11.20500	99.62104				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	99.85967				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			11.13000	75.90642	11.13000	97.89906				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	97.68565			0.00	0	0
Total BAYA27 SPOT									0.00	0	0
Total For BAYA27									0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	99.87606			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	95.41930	9.28000	99.87267			0.00	0	0
Total BAYA30 SPOT									0.00	0	0
Total For BAYA30									0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	99.85762			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			10.94500	74.50045	10.94500	100.38692		2,189,000,000,000.00	200,000,000	100,000,000	
Total BAYA32 SPOT								2,189,000,000,000.00	200,000,000	100,000,000	
Total For BAYA32								2,189,000,000,000.00	200,000,000	100,000,000	
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	99.86172			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	99.85831			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.85831			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	97.47824			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	99.86337			0.00	0	0
Total BAYA37 SPOT									0.00	0	0
Total For BAYA37									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	99.86561			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	97.59163			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	99.86561				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	99.86309				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	99.87065				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	99.86570				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	99.90378				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	99.89634				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.81040	101.44607	13.81040	100.84965				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			15.01037	100.29756	15.01037	100.32716				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			13.88178	100.44673	13.88178	100.17667				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	99.81394				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	99.81394				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	99.81394				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	99.80711				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	99.83782				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	29.43524	100.00000	29.37940				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	18.50556	100.00000	18.45973				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	16.84214	100.00000	16.80044				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.39638	100.00000	10.37063				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.42132	100.00000	10.39522				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	12.56972	100.00000	12.53860				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	10.89145	100.00000	10.86448				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	101.22896				0.00	400,000,000	200,000,000
Total BCJ03 SPOT										0.00	400,000,000	200,000,000
Total For BCJ03										0.00	400,000,000	200,000,000
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.25634				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	101.44840				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.53364				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	8.38114	100.00000	8.36040				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	8.38114	100.00000	8.36040				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP91U On 23/04/2015 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
Total BCP91U SPOT										0.00	0	0
Total For BCP91U										0.00	0	0
BCP92U On 21/05/2015 Spot Bond			100.00000	86.90476	100.00000	86.69834				0.00	0	0
Total BCP92U SPOT										0.00	0	0
Total For BCP92U										0.00	0	0
BCP93U On 05/06/2015 Spot Bond			100.00000	83.90805	100.00000	83.71560				0.00	0	0
Total BCP93U SPOT										0.00	0	0
Total For BCP93U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.11000	103.60678	2.11000	180.05465				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			7.69500	103.36061	7.69500	167.15361				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			7.69500	97.35688	7.69500	167.43112				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			8.08000	103.87975	8.08000	103.85716				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.54500	98.87072	7.54500	98.85050				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	102.07794				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.33485				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.98609				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.44817				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.53530				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.77884				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	38.49821	100.00000	38.40287				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.15357				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.17599				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.18347				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.27311				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.39255				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	24.09514	100.00000	24.03547				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	24.09514	100.00000	24.03547				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.21671				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.22075				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			7.93000	101.83824	7.93000	101.81672				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.23285				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.25423				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	21.59088	100.00000	21.53858				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	21.59088	100.00000	21.53858				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	100.90721				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL02 On 19/11/2024 Spot Bond			10.65000	104.90060	10.65000	104.44538			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	101.27444			0.00	0	10,000,000
Total BGL03 SPOT									0.00	0	10,000,000
Total For BGL03									0.00	0	10,000,000
BGL04 On 05/02/2025 Spot Bond			10.54000	99.63613	10.54000	99.52714			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	101.02699			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	64.83974	100.00000	64.71673			0.00	0	0
Total BGR01U SPOT									0.00	0	0
Total For BGR01U									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.51650			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.56745			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			8.25500	71.18360	8.25500	104.19005		72,644,000,000,000.00	8,800,000,000	2,200,000,000	
Total BID06 SPOT								'2,644,000,000,000.00	8,800,000,000	2,200,000,000	
Total For BID06								'2,644,000,000,000.00	8,800,000,000	2,200,000,000	
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	98.14325			0.00	0	0
Total BIDC43 SPOT									0.00	0	0
Total For BIDC43									0.00	0	0
BIDC44 On 08/05/2015 Spot Bond				100.00000	0.00000	99.25199			0.00	0	0
Total BIDC44 SPOT									0.00	0	0
Total For BIDC44									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.57406			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	100.66206			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.55948				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.58693				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.63677				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.84345				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	101.19638				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BNP01 On 11/06/2015 Spot Bond				100.00000	0.00000	100.26951				0.00	0	0
Total BNP01 SPOT										0.00	0	0
Total For BNP01										0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	82.77879	100.00000	82.59484				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	101.42133				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.46151				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	96.02421				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	95.41201				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC013 On 19/05/2015 Spot Bond			100.00000	87.32057	100.00000	87.11217				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC018 On 27/03/2015 Spot Bond				100.00000	0.00000	99.98254			0.00	0	0
Total BTC018 SPOT									0.00	0	0
Total For BTC018									0.00	0	0
BTC019 On 08/04/2015 Spot Bond				100.00000	0.00000	99.77335			0.00	0	0
Total BTC019 SPOT									0.00	0	0
Total For BTC019									0.00	0	0
BTC021 On 14/04/2015 Spot Bond				100.00000	0.00000	99.66911			0.00	0	0
Total BTC021 SPOT									0.00	0	0
Total For BTC021									0.00	0	0
BTC022 On 16/04/2015 Spot Bond				100.00000	0.00000	99.63450			0.00	0	0
Total BTC022 SPOT									0.00	0	0
Total For BTC022									0.00	0	0
BTC023 On 16/07/2015 Spot Bond				100.00000	0.00000	97.92508			0.00	0	0
Total BTC023 SPOT									0.00	0	0
Total For BTC023									0.00	0	0
BTC024 On 20/04/2015 Spot Bond				100.00000	0.00000	99.56511			0.00	0	0
Total BTC024 SPOT									0.00	0	0
Total For BTC024									0.00	0	0
BTC025 On 22/04/2015 Spot Bond				100.00000	0.00000	99.52863			0.00	0	0
Total BTC025 SPOT									0.00	0	0
Total For BTC025									0.00	0	0
BTC026 On 24/04/2015 Spot Bond				100.00000	0.00000	99.49347			0.00	0	0
Total BTC026 SPOT									0.00	0	0
Total For BTC026									0.00	0	0
BTC027 On 06/05/2015 Spot Bond				100.00000	0.00000	99.28416			0.00	0	0
Total BTC027 SPOT									0.00	0	0
Total For BTC027									0.00	0	0
BTC028 On 18/05/2015 Spot Bond				100.00000	0.00000	99.07490			0.00	0	0
Total BTC028 SPOT									0.00	0	0
Total For BTC028									0.00	0	0
BTC029 On 21/05/2015 Spot Bond				100.00000	0.00000	99.02310			0.00	0	0
Total BTC029 SPOT									0.00	0	0
Total For BTC029									0.00	0	0
BTC030 On 26/05/2015 Spot Bond				100.00000	0.00000	98.65502			0.00	0	0
Total BTC030 SPOT									0.00	0	0
Total For BTC030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC03 On 25/05/2015 Spot Bond				100.00000	0.00000	98.95494			0.00	0	0
Total BTC031 SPOT									0.00	0	0
Total For BTC031									0.00	0	0
BTC03 On 28/05/2015 Spot Bond				100.00000	0.00000	98.90099			0.00	0	0
Total BTC032 SPOT									0.00	0	0
Total For BTC032									0.00	0	0
BTC03 On 30/03/2015 Spot Bond				100.00000	0.00000	99.93046			0.00	0	0
Total BTC033 SPOT									0.00	0	0
Total For BTC033									0.00	0	0
BTC03 On 12/06/2015 Spot Bond				100.00000	0.00000	98.63695			0.00	0	0
Total BTC034 SPOT									0.00	0	0
Total For BTC034									0.00	0	0
BUS01 On 30/09/2016 Spot Bond			100.00000	29.42594	100.00000	29.35306			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.18561			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.76534			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.13000	112.86628	9.13000	112.83844			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	106.37860			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.68000	105.98701	8.68000	105.96213		13,888,000,000.00	1,600,000	3,710,800,000	
Total CBL11 SPOT								13,888,000,000.00	1,600,000	3,710,800,000	
Total For CBL11								13,888,000,000.00	1,600,000	3,710,800,000	
CBL12 On 06/09/2018 Spot Bond			12.14500	98.36278	12.14500	98.33127		0.00	0	0	
Total CBL12 SPOT								0.00	0	0	
Total For CBL12								0.00	0	0	
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	98.47346		0.00	0	100,000,000	
Total CBL13 SPOT								0.00	0	100,000,000	
Total For CBL13								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
CBL14 On 01/02/2019 Spot Bond			12.44500	99.01265	12.44500	98.97963			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.81086			0.00	0	0
Total CBL15 SPOT									0.00	0	0
Total For CBL15									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.58000	103.07568	9.58000	103.04904		11,496,000,000.00		1,200,000	600,000
Total CBL16 SPOT								11,496,000,000.00		1,200,000	600,000
Total For CBL16								11,496,000,000.00		1,200,000	600,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	97.49937			0.00	0	200,000,000
Total CBL17 SPOT									0.00	0	200,000,000
Total For CBL17									0.00	0	200,000,000
CBL18 On 23/08/2019 Spot Bond			12.44500	96.35800	12.44500	96.32587			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	101.53792			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	92.16373			0.00	0	200,000,000
Total CBL20 SPOT									0.00	0	200,000,000
Total For CBL20									0.00	0	200,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.79681			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			11.68000	91.30575	11.68000	91.27712		42,048,000,000.00		3,600,000	1,800,000
Total CBL22 SPOT								42,048,000,000.00		3,600,000	1,800,000
Total For CBL22								42,048,000,000.00		3,600,000	1,800,000
CCT01 On 23/06/2023 Spot Bond			9.54500	120.20538	9.54500	120.17459		763,600,000,000.00		80,000,000	40,000,000
Total CCT01 SPOT								763,600,000,000.00		80,000,000	40,000,000
Total For CCT01								763,600,000,000.00		80,000,000	40,000,000
CCT02 On 12/06/2024 Spot Bond			9.82500	114.00487	9.82500	113.97483		40,479,000,000,000.00		4,120,000,000	60,000,000
Total CCT02 SPOT								40,479,000,000,000.00		4,120,000,000	60,000,000
Total For CCT02								40,479,000,000,000.00		4,120,000,000	60,000,000
CCT03 On 15/03/2025 Spot Bond			8.70500	116.49653	8.70500	116.46956			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0

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	100.53271				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			11.33000	100.63250	11.33000	100.60186				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	99.97224				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.07017				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	107.73320	10.00000	107.70510				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	102.18785				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.02758				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.58968				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	102.77706				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.58625				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	99.88617				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	99.88115				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	99.87588			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	101.26096			0.00	0	0
Total CLN126 SPOT									0.00	0	0
Total For CLN126									0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	101.24817			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	101.31574			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	100.13537			0.00	0	0
Total CLN170 SPOT									0.00	0	0
Total For CLN170									0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	100.74338			0.00	0	0
Total CLN179 SPOT									0.00	0	0
Total For CLN179									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	102.34286	10.11000	102.31498			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	101.68273				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	121.12362	2.76000	121.12149				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	107.20244				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	118.36409	3.14000	120.98605				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	100.59491	8.25000	100.57281				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.87500	127.97954	2.87500	122.16988				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	126.28306	2.40000	120.55193				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	100.18849				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.24500	104.15407	8.24500	104.13094				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.40956				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	101.42683				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.29500	104.24664	8.29500	104.22336				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222 On 20/10/2016 Spot Bond			8.29500	104.24664	8.29500	104.22336			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.34500	103.07580	8.34500	103.05265			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	100.13856			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	100.15229			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	100.80020			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	100.66823			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	100.78561	9.35000	100.76017			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	100.78561	9.35000	100.76017			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN247 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN250 SPOT									0.00	0	0
Total For CLN250									0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN251 SPOT									0.00	0	0
Total For CLN251									0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN252 SPOT									0.00	0	0
Total For CLN252									0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN253 SPOT									0.00	0	0
Total For CLN253									0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN254 SPOT									0.00	0	0
Total For CLN254									0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN255 SPOT									0.00	0	0
Total For CLN255									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	100.82794			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	100.47731			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	100.92045			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	100.92045			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	100.92045			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	100.38506			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262 On 26/03/2019 Spot Bond			8.87500	102.58665	8.87500	102.56244			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	101.90294			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	100.15700			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.45677			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.45616			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.49475			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	100.65781			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	100.72723			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	100.65726			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN279 On 20/06/2015 Spot Bond				100.00000	0.00000	100.88353			0.00	0	0
Total CLN279 SPOT									0.00	0	0
Total For CLN279									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	101.27767			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN281 On 21/06/2015 Spot Bond				100.00000	0.00000	100.10627			0.00	0	0
Total CLN281 SPOT									0.00	0	0
Total For CLN281									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN282 On 27/06/2015 Spot Bond				100.00000	0.00000	100.05784			0.00	0	0
Total CLN282 SPOT									0.00	0	0
Total For CLN282									0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	100.12440			0.00	0	0
Total CLN283 SPOT									0.00	0	0
Total For CLN283									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.30927			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	100.96832			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.20096			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	99.99972			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	102.13931			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	99.74347			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	99.99973			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	99.79631			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	100.14767			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	99.76652			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90787			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	99.90138			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	141.73783			0.00	0	0
Total CLN300 SPOT									0.00	0	0
Total For CLN300									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.34965			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	101.34965			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	142.83641			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	141.00939			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	140.06975			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	137.81281			0.00	0	0
Total CLN310 SPOT									0.00	0	0
Total For CLN310									0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	138.41045			0.00	0	0
Total CLN311 SPOT									0.00	0	0
Total For CLN311									0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.90639			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			10.33000	99.37925	10.33000	99.35160			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN315 On 20/03/2023 Spot Bond			10.85000	96.06487	10.85000	96.03728				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	99.90575				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.14840				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	100.88604				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	101.30028				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	101.25642				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	107.95307	8.80500	103.53633				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	100.13073				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	101.28492				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	134.71120				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	100.13895				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.14808				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.14183				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	100.19593				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	80.75666				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	100.15462				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90575				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN334 On 20/09/2015 Spot Bond				100.00000	0.00000	122.02611				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	122.15627				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN336 On 28/07/2017 Spot Bond				100.00000	0.00000	101.28421				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN337 On 20/12/2018 Spot Bond				100.00000	0.00000	100.17112				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN338 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90520				0.00	0	0
Total CLN338 SPOT										0.00	0	0
Total For CLN338										0.00	0	0
CLN339 On 20/06/2017 Spot Bond				100.00000	0.00000	100.19474				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2023 Spot Bond				100.00000	0.00000	100.16075				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.12416				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	100.14368				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	101.27191				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	100.96061				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	99.90794				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	101.21054				0.00	600,000,000	300,000,000
Total CLN350 SPOT										0.00	600,000,000	300,000,000
Total For CLN350										0.00	600,000,000	300,000,000
CLN353 On 28/05/2019 Spot Bond				100.00000	0.00000	100.51946				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN354 On 20/12/2018 Spot Bond				100.00000	0.00000	104.79086				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN358 On 30/04/2018 Spot Bond				100.00000	0.00000	101.22518				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN359 On 24/07/2017 Spot Bond				100.00000	0.00000	103.33987				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.11932				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.51000	108.02580	9.51000	106.35762				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	100.13139				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	103.66722				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			11.65000	109.55803	11.65000	107.49421				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	101.31238				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			11.68000	107.14519	11.68000	107.11159				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	107.27373	10.02000	107.24477				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	101.31238				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	101.37069				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	102.45951				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.12937				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	100.13208				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.13222				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90170				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.03000	104.04673	9.03000	104.02176				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	99.88624				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.14415				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.57000	100.08156	10.57000	100.05355				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	100.20390	11.00000	100.17474				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 21/07/2015 Spot Bond				100.00000	0.00000	101.30003				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	100.14651				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	101.32201				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			11.44000	103.61246	11.44000	103.58115				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	100.16033				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.13197				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0

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 26/01/2021 Spot Bond				100.00000	0.00000	101.47705			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.14095			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	99.88244			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN391 On 20/12/2015 Spot Bond				100.00000	0.00000	100.12175			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	100.12440			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	89.00000			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.13152			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	100.41571			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	100.16634			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	40.66277	7.01000	41.26949			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	176.27012			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.08000	103.87975	8.08000	148.31302			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			7.69500	37.89966	7.69500	167.15361			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			7.69500	38.34044	7.69500	167.43112			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	96.01771			0.00	0	0
Total CLNF01 SPOT									0.00	0	0
Total For CLNF01									0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	95.98366			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.69641			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	101.69641			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	100.14013			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	100.13120			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	100.13301			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	101.68981			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	100.13310			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	101.30028			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.12139			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.12901			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	100.12821			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.12896			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.68464			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.68467			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			8.42500	105.08474	8.42500	103.46440			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			8.33000	104.59223	8.33000	104.56879		14,244,300,000,000.00	1,710,000,000	855,000,000	
Total COJ04 SPOT								14,244,300,000,000.00	1,710,000,000	855,000,000	
Total For COJ04								14,244,300,000,000.00	1,710,000,000	855,000,000	
COJ05 On 05/06/2023 Spot Bond			9.67000	117.84250	9.67000	117.81193		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			7.34500	105.52220	7.34500	105.50129		0.00	0	0	
Total COJ06 SPOT								0.00	0	0	
Total For COJ06								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07 On 23/03/2021 Spot Bond			9.24000	107.07844	9.24000	107.05215			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			9.29000	108.41912	9.29000	108.39207			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.66000	96.80743	9.66000	96.78234			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.42500	98.22548	10.42500	98.19807		41,700,000,000,000.00	4,000,000,000	0	0
Total COT02 SPOT								1,700,000,000,000.00	4,000,000,000	0	0
Total For COT02								1,700,000,000,000.00	4,000,000,000	0	0
COT03 On 05/06/2028 Spot Bond			10.42500	96.04789	10.42500	96.02109			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.58687			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	101.25187			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	9.44961	100.00000	9.42672			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.60335			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.01253			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL023 On 23/04/2015 Spot Bond				100.00000	0.00000	102.91986			0.00	0	0
Total CPL023 SPOT									0.00	0	0
Total For CPL023									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.56444			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL025 On 28/05/2015 Spot Bond				100.00000	0.00000	100.61658				0.00	0	0
Total CPL025 SPOT										0.00	0	0
Total For CPL025										0.00	0	0
CPL026 On 20/08/2015 Spot Bond				100.00000	0.00000	100.68082				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	9.50071	100.00000	9.47769				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	11.48622	100.00000	11.45839				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			11.00500	102.54097	11.00500	102.47363				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	13.53356	100.00000	13.50078				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	5.72898	100.00000	5.71510				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	14.23080	100.00000	14.19632				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG43 On 28/01/2016 Spot Bond			100.00000		0.00000	101.12724				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG44 On 29/09/2017 Spot Bond			7.70500	98.07031	7.70500	98.04984				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG55 On 20/11/2015 Spot Bond			100.00000		0.00000	100.64399				0.00	1,200,000,000	600,000,000
Total DENG55 SPOT										0.00	1,200,000,000	600,000,000
Total For DENG55										0.00	1,200,000,000	600,000,000
DENG56 On 25/02/2016 Spot Bond			100.00000		0.00000	100.56411				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	100.44635				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	61.98990	100.00000	61.83467				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.35880				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.71750				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC09 On 05/08/2015 Spot Bond				100.00000	0.00000	100.98863				0.00	0	0
Total DLTC09 SPOT										0.00	0	0
Total For DLTC09										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	101.03634				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.17082				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	102.16849				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.14887				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	100.22382				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	102.44787				0.00	0	0
Total DRD04 SPOT										0.00	0	0
Total For DRD04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.23000	106.27165	8.23000	106.24810				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21 On 15/06/2016 Spot Bond			7.09500	113.25462	7.09500	113.23292			0.00	0	300,000,000
Total DV21 SPOT									0.00	0	300,000,000
Total For DV21									0.00	0	300,000,000
DV22 On 07/02/2020 Spot Bond			8.09000	106.61838	8.09000	106.59502		1,618,000,000,000.00		200,000,000	1,450,000,000
Total DV22 SPOT								1,618,000,000,000.00		200,000,000	1,450,000,000
Total For DV22								1,618,000,000,000.00		200,000,000	1,450,000,000
DV23 On 27/02/2023 Spot Bond			8.86000	107.15210	8.86000	107.12645		10,467,204,000.00		1,181,400	1,052,747,600
Total DV23 SPOT								10,467,204,000.00		1,181,400	1,052,747,600
Total For DV23								10,467,204,000.00		1,181,400	1,052,747,600
DV24 On 18/02/2024 Spot Bond			8.92000	105.63459	8.92000	105.60913		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			9.09000	108.89519	9.09000	108.86845		5,454,000,000,000.00		600,000,000	300,000,000
Total DV29 SPOT								5,454,000,000,000.00		600,000,000	300,000,000
Total For DV29								5,454,000,000,000.00		600,000,000	300,000,000
DVC005 On 23/06/2015 Spot Bond				100.00000	0.00000	100.05425		0.00		0	0
Total DVC005 SPOT								0.00		0	0
Total For DVC005								0.00		0	0
DVC006 On 29/06/2015 Spot Bond				100.00000	0.00000	99.93232		0.00		0	0
Total DVC006 SPOT								0.00		0	0
Total For DVC006								0.00		0	0
DVC007 On 15/09/2015 Spot Bond				100.00000	0.00000	100.18508		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	100.64126		0.00		0	0
Total DVC008 SPOT								0.00		0	0
Total For DVC008								0.00		0	0
DVC009 On 11/06/2015 Spot Bond				100.00000	0.00000	100.25558		0.00		0	0
Total DVC009 SPOT								0.00		0	0
Total For DVC009								0.00		0	0
DVC010 On 15/09/2015 Spot Bond				100.00000	0.00000	100.25931		0.00		0	0
Total DVC010 SPOT								0.00		0	0
Total For DVC010								0.00		0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.77927		0.00		0	0
Total DVF16 SPOT								0.00		0	0
Total For DVF16								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	99.96974			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	99.52631			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
E170 On 01/08/2020 Spot Bond			7.62500	127.41046	7.62500	127.38412		28,975,000,000,000.00	3,800,000,000	2,000,000,000	
Total E170 SPOT								28,975,000,000,000.00	3,800,000,000	2,000,000,000	
Total For E170								28,975,000,000,000.00	3,800,000,000	2,000,000,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	92.65647			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.21500	100.97350	2.21500	100.97322			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL15 On 29/06/2015 Spot Bond			1.20000	101.18729	1.20000	134.79426		1,440,000,000,000.00	1,200,000,000	600,000,000	
Total EL15 SPOT								1,440,000,000,000.00	1,200,000,000	600,000,000	
Total For EL15								1,440,000,000,000.00	1,200,000,000	600,000,000	
EL28 On 02/05/2028 Spot Bond			2.16500	122.91393	2.20000	122.43982			0.00	0	8,200,000,000
Total EL28 SPOT									0.00	0	8,200,000,000
Total For EL28									0.00	0	8,200,000,000
EL29 On 19/11/2029 Spot Bond			2.18000	110.17516	2.18000	110.17496			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.16000	110.29777	2.16000	110.29763			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL31	On	02/06/2031	Spot Bond			2.15500	103.34443	2.15500	103.34436			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			2.19500	101.28614	2.19500	101.28592			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			9.08000	107.82115	9.08000	107.79471			0.00	0	0
Total EMM01 SPOT												0.00	0	0
Total For EMM01												0.00	0	0
EMM02	On	11/03/2021	Spot Bond			8.98000	108.35074	8.98000	108.32487			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			9.47500	107.40692	9.47500	107.37945			0.00	0	0
Total EMM03 SPOT												0.00	0	0
Total For EMM03												0.00	0	0
EMM04	On	16/05/2028	Spot Bond			9.72500	99.11332	9.72500	100.73876			0.00	0	0
Total EMM04 SPOT												0.00	0	0
Total For EMM04												0.00	0	0
EMM05	On	17/04/2029	Spot Bond			9.86500	110.75871	9.86500	108.33416			0.00	0	4,333,332,900
Total EMM05 SPOT												0.00	0	4,333,332,900
Total For EMM05												0.00	0	4,333,332,900
EPF001	On	19/08/2015	Spot Bond				100.00000	0.00000	100.75691			0.00	0	0
Total EPF001 SPOT												0.00	0	0
Total For EPF001												0.00	0	0
EPF002	On	28/05/2018	Spot Bond				100.00000	0.00000	96.83035			0.00	0	0
Total EPF002 SPOT												0.00	0	0
Total For EPF002												0.00	0	0
EPF003	On	12/09/2016	Spot Bond				100.00000	0.00000	100.28777			0.00	0	0
Total EPF003 SPOT												0.00	0	0
Total For EPF003												0.00	0	0
EPF004	On	06/11/2017	Spot Bond				100.00000	0.00000	101.02777			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	100.98862			0.00	0	0
Total EPF005 SPOT												0.00	0	0
Total For EPF005												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPFC1: On 05/11/2015 Spot Bond				100.00000	0.00000	100.93663				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC1: On 19/05/2015 Spot Bond				100.00000	0.00000	102.47737				0.00	0	0
Total EPFC13 SPOT										0.00	0	0
Total For EPFC13										0.00	0	0
EPFC1: On 27/05/2015 Spot Bond				100.00000	0.00000	100.55630				0.00	0	0
Total EPFC14 SPOT										0.00	0	0
Total For EPFC14										0.00	0	0
EPFC1: On 24/08/2015 Spot Bond				100.00000	0.00000	100.60701				0.00	0	0
Total EPFC15 SPOT										0.00	0	0
Total For EPFC15										0.00	0	0
EPFC1: On 23/02/2016 Spot Bond				100.00000	0.00000	100.62646				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EQ209: On 11/06/2015 Spot Bond			100.00000	84.64248	100.00000	84.45098				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQS02: On 01/07/2015 Spot Bond			10.91500	103.48905	10.91500	103.45897				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04: On 22/09/2015 Spot Bond				100.00000	0.00000	100.82659				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05: On 25/04/2017 Spot Bond				100.00000	0.00000	100.34636				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06: On 09/04/2018 Spot Bond				100.00000	0.00000	100.55772				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07: On 09/04/2018 Spot Bond			9.52500	101.76395	9.52500	101.73794				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08: On 04/10/2018 Spot Bond				100.00000	0.00000	99.74862				0.00	0	96,000,000
Total EQS08A SPOT										0.00	0	96,000,000
Total For EQS08A										0.00	0	96,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	97.56525			0.00	0	10,000,000
Total EQS09 SPOT									0.00	0	10,000,000
Total For EQS09									0.00	0	10,000,000
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.81346			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.86348			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500			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	100.73103			0.00	0	0
Total ERS14 SPOT									0.00	0	0
Total For ERS14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.76080			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.72508			0.00	0	0
Total ERS16 SPOT									0.00	0	0
Total For ERS16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.74989			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.74349			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.73346			0.00	0	0
Total ERS19 SPOT									0.00	0	0
Total For ERS19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15 On 30/08/2015 Spot Bond			7.00000	100.85757	7.00000	100.83878			184,802,940,000,000.00	26,400,420,000	13,500,420,000
Total ES15 SPOT									14,802,940,000,000.00	26,400,420,000	13,500,420,000
Total For ES15									14,802,940,000,000.00	26,400,420,000	13,500,420,000
ES18 On 20/04/2018 Spot Bond			7.55500	108.56793	7.55500	108.54581			268,163,670,322,000.00	35,494,860,400	25,017,360,400
Total ES18 SPOT									18,163,670,322,000.00	35,494,860,400	25,017,360,400
Total For ES18									18,163,670,322,000.00	35,494,860,400	25,017,360,400
ES23 On 25/01/2023 Spot Bond			8.16000	112.15856	8.16000	112.13379			188,996,168,832,000.00	23,161,295,200	51,184,918,800
Total ES23 SPOT									18,996,168,832,000.00	23,161,295,200	51,184,918,800
Total For ES23									18,996,168,832,000.00	23,161,295,200	51,184,918,800
ES26 On 02/04/2026 Spot Bond			8.49000	95.35130	8.49000	95.32951			381,559,137,066,000.00	44,942,183,400	16,525,078,100
Total ES26 SPOT									11,559,137,066,000.00	44,942,183,400	16,525,078,100
Total For ES26									11,559,137,066,000.00	44,942,183,400	16,525,078,100
ES33 On 15/09/2033 Spot Bond			9.17000	85.50527	9.19000	85.32804			329,129,344,823,000.00	144,943,221,900	142,887,493,500
Total ES33 SPOT									19,129,344,823,000.00	144,943,221,900	142,887,493,500
Total For ES33									19,129,344,823,000.00	144,943,221,900	142,887,493,500
ES42 On 25/04/2042 Spot Bond			9.22500	96.38432	9.22500	96.36045			391,140,000,000,000.00	42,400,000,000	15,700,000,000
Total ES42 SPOT									11,140,000,000,000.00	42,400,000,000	15,700,000,000
Total For ES42									11,140,000,000,000.00	42,400,000,000	15,700,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.75598			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.77957			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.64411			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.38908			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	99.99979			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.67067			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	103.27443				0.00	0	0
Total FIFC13 SPOT										0.00	0	0
Total For FIFC13										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	100.60988				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	100.47098				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FIFC16 On 12/06/2015 Spot Bond				100.00000	0.00000	100.28787				0.00	0	0
Total FIFC16 SPOT										0.00	0	0
Total For FIFC16										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.74313	100.00000	11.71372				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.42924	100.00000	11.40062				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.21123				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	98.98770				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.23537				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.25144				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			9.04500	100.52244	9.04500	100.49801				0.00	0	10,000,000
Total FRB05 SPOT										0.00	0	10,000,000
Total For FRB05										0.00	0	10,000,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.30320				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.30314			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.31691			0.00	0	20,000,000
Total FRB10 SPOT									0.00	0	20,000,000
Total For FRB10									0.00	0	20,000,000
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.31481			0.00	7,092,000,000	7,092,000,000
Total FRB11 SPOT									0.00	7,092,000,000	7,092,000,000
Total For FRB11									0.00	7,092,000,000	7,092,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.55305			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.56210			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			9.73000	104.94765	9.73000	104.33733			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	100.52666			0.00	120,000,000	80,000,000
Total FRB15 SPOT									0.00	120,000,000	80,000,000
Total For FRB15									0.00	120,000,000	80,000,000
FRBC2 On 21/12/2018 Spot Bond			9.82500	109.79621	9.82500	109.76729			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	100.02454			0.00	0	200,000,000
Total FRBC22 SPOT									0.00	0	200,000,000
Total For FRBC22									0.00	0	200,000,000
FRBI22 On 31/01/2022 Spot Bond			2.17500	131.37764	2.17500	132.25878			0.00	0	300,000,000
Total FRBI22 SPOT									0.00	0	300,000,000
Total For FRBI22									0.00	0	300,000,000
FRBI23 On 07/12/2023 Spot Bond			2.24000	127.29226	2.24000	275.28115			0.00	0	257,062,300
Total FRBI23 SPOT									0.00	0	257,062,300
Total For FRBI23									0.00	0	257,062,300
FRBI25 On 31/01/2025 Spot Bond			2.41000	104.37176	2.41000	110.94549			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28 On 31/03/2028 Spot Bond			2.48000	101.29911	2.48000	159.62370			0.00	0	400,000,000
Total FRBI28 SPOT									0.00	0	400,000,000
Total For FRBI28									0.00	0	400,000,000
FRBI33 On 07/12/2033 Spot Bond			2.21500	119.86339	2.21500	219.49386			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.16500	103.26343	7.16500	103.24383			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			7.68900	65.65751	7.68900	65.06758			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.42800	42.14981	9.42800	41.26648			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.67000	40.82003	9.67000	39.92630			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC03 On 27/03/2015 Spot Bond			100.00000	100.00000	100.00000	99.72678			0.00	0	0
Total FRC03U SPOT									0.00	0	0
Total For FRC03U									0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	100.63751			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	100.15620			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.13542			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.14854			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.14023	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	100.14023	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	100.14651			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	100.13974			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.15837			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	100.14415			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.11269	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.15311			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	100.18796			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.18251			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	21.18424	100.09221	21.13288				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.13105				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	111.79843				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	100.17354				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	104.02419				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.14524				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.14687				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.13425				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.13705				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	100.17861				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.13469				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	61.67330	13.22500	61.65150				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.12710				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.12725				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.18663				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.13295				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.64000	96.26553	3.64000	99.59064				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.13863				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.13863				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	100.70251				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	99.90575				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	98.12547				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.13073				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.12772				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	101.24806				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	100.14918				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	100.93243				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	101.23519				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	101.46774				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.17082				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	100.13579				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.17268				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	100.12630				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	100.13705				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	100.13705				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	100.20195				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	101.74130				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	101.83670				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	101.81836				0.00	600,000,000	300,000,000
Total FRC193 SPOT										0.00	600,000,000	300,000,000
Total For FRC193										0.00	600,000,000	300,000,000
FRC193/JIBAR On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500				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	101.55035				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	100.14462				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	101.53687				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	101.80072				0.00	2,000,000,000	1,000,000,000
Total FRC197 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRC197										0.00	2,000,000,000	1,000,000,000
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	101.47317				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	101.47716			0.00	0	0
Total FRC199 SPOT									0.00	0	0
Total For FRC199									0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.47903			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	101.34410			0.00	0	0
Total FRC201 SPOT									0.00	0	0
Total For FRC201									0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.47903			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	101.33870			0.00	0	0
Total FRC203 SPOT									0.00	0	0
Total For FRC203									0.00	0	0
FRC20(On 06/05/2017 Spot Bond				100.00000	0.00000	101.09934			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0
FRC20(On 06/05/2017 Spot Bond			8.75000	101.19850	8.75000	101.17389			0.00	0	0
Total FRC205 SPOT									0.00	0	0
Total For FRC205									0.00	0	0
FRC20(On 20/06/2019 Spot Bond				100.00000	0.00000	100.13452			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	9.61321	100.00000	9.58993			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	8.81272	100.00000	8.79137			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC20(On 07/10/2020 Spot Bond				100.00000	0.00000	97.14336			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	10.29554	100.00000	10.27060			0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	97.92051			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	23.43847	100.00000	23.38043				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	101.00114				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	9.09825	100.00000	9.07620				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	17.55504	100.00000	17.51108			600,000,000,000,000.00	6,000,000,000	3,000,000,000	
Total FRC214 SPOT									10,000,000,000,000.00	6,000,000,000	3,000,000,000	
Total For FRC214									10,000,000,000,000.00	6,000,000,000	3,000,000,000	
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	101.00110				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	17.52411	100.00000	17.48023				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	100.99866				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	100.94858				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	101.11767				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	101.04968				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.98500	125.79394	2.98500	125.79095				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	100.90807				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	100.89614				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	100.89614				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.76200				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 18/06/2015 Spot Bond				100.00000	0.00000	100.14798				0.00	0	0
Total FRC226 SPOT										0.00	0	0
Total For FRC226										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	100.32503				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	100.20208				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.14568				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.14492				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.37402				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.30368				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.51500	115.14018	3.51500	121.75410				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.14747				0.00	0	0
Total FRC67 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.14890			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.56500	106.31653	3.56500	121.38095			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.54500	104.09118	3.54500	121.53005			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			3.36000	100.41112	3.36000	125.90911			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.43000	101.55875	3.43000	135.03535			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.46167			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.12894			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.14655			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.17011			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.16407			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.14068			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.14052			0.00	0	0
Total FRC96A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC96A										0.00	0	0
FRD00: On 14/03/2016 Spot Bond				100.00000	0.00000	100.19520				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01: On 22/12/2018 Spot Bond			100.00000	10.42189	100.00000	10.39665				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	34.90097	100.00000	34.81643				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04: On 04/07/2015 Spot Bond			100.00000	99.33184	100.00000	98.97581				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09: On 26/06/2017 Spot Bond			100.00000	19.67970	100.00000	19.63203				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD12: On 20/03/2018 Spot Bond			100.00000	8.73702	100.00000	8.71586				0.00	0	0
Total FRD12U SPOT										0.00	0	0
Total For FRD12U										0.00	0	0
FRD13: On 31/12/2019 Spot Bond			100.00000	10.59168	100.00000	10.56545				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ15: On 04/04/2015 Spot Bond				100.00000	0.00000	101.60948				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16: On 21/01/2016 Spot Bond				100.00000	0.00000	102.18247				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	102.36496				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18: On 21/02/2018 Spot Bond				100.00000	0.00000	101.63624				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	101.19589				0.00	0	0
Total FRJ19 SPOT										0.00	0	0

Contract Details	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	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	97.84710				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	98.62217				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	100.86766				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			2.07800	84.05422	2.07800	103.91325				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			2.31500	105.24185	2.31500	137.67700				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.28757				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.80951	10.38000	101.78053				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	101.80951	10.38000	101.78053				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	101.37605				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			2.45500	102.23743	2.45500	110.99634				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			2.52500	208.43226	2.52500	210.14381				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			2.42500	111.58538	2.42500	111.58443				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	101.39769				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.55500	207.55527	2.55500	209.26509				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.47411				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.49500	110.11682	2.49500	110.11566				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			2.51500	109.83247	2.51500	109.83127				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	46.27000				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	100.88377				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.62000	107.82903	2.62000	107.82754				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			2.67500	114.01909	2.67500	205.79503				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			2.72500	112.36663	2.72500	204.37007				0.00	0	0
Total FRS121 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS121										0.00	0	0
FRS12: On 31/01/2025 Spot Bond			2.42500	97.00226	2.42500	97.00144				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12: On 07/12/2033 Spot Bond			2.75500	160.63490	2.75500	203.52091				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			2.89500	89.85455	2.89500	102.78479				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12: On 11/05/2015 Spot Bond				100.00000	0.00000	100.79815				0.00	0	0
Total FRS125 SPOT										0.00	0	0
Total For FRS125										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.36000	126.21833	2.36000	272.95778				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.25000	127.20234	2.25000	275.08662				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.97000	120.92504	2.97000	261.50629				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.64500	101.06966	2.64500	128.46095				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.24733				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.17500	132.25900	2.17500	128.21474				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.49227				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.70410				0.00	0	0
Total FRS59 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.09040				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			2.29500	111.38303	2.29500	111.38247				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	22.02752	104.97509	21.97179				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	25.75596	101.07593	25.69295				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	19.04680	100.44759	19.00047				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	24.29195	100.76967	24.23270				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			2.04500	119.49376	2.04500	119.49402				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.35500	97.19858	2.35500	111.48617				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	98.76889				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.38500	96.94122	2.38500	111.19089				0.00	0	0
Total FRS87 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.64887			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.45000	125.42003	2.45000	343.64935			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	100.95822			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.59108			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			7.44500	101.01465	7.44500	100.99460			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			7.81000	101.79398	7.81000	101.77278			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			8.01500	111.32829	8.01500	111.30426		80,150,000,000,000.00	10,000,000,000	2,500,000,000	
Total FRX18 SPOT								80,150,000,000,000.00	10,000,000,000	2,500,000,000	
Total For FRX18								80,150,000,000,000.00	10,000,000,000	2,500,000,000	
FRX19 On 15/11/2019 Spot Bond			8.49000	105.18450	8.49000	105.16035		0.00	0	760,000,000	
Total FRX19 SPOT								0.00	0	760,000,000	
Total For FRX19								0.00	0	760,000,000	
FRX20 On 01/10/2020 Spot Bond			8.75000	99.88243	8.75000	104.22777		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			9.47000	91.11766	9.47000	91.09475		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			9.55500	110.58148	9.55500	110.55313		0.00	0	0	
Total FRX24 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.87500	95.81430	9.87500	102.04366			1,580,000,000,000.00	160,000,000	6,401,200,000
Total FRX26 SPOT									1,580,000,000,000.00	160,000,000	6,401,200,000
Total For FRX26									1,580,000,000,000.00	160,000,000	6,401,200,000
FRX30 On 31/01/2030 Spot Bond			10.21500	97.07184	10.21500	97.91367			122,580,000,000,000.00	12,000,000,000	20,000,000
Total FRX30 SPOT									122,580,000,000,000.00	12,000,000,000	20,000,000
Total For FRX30									122,580,000,000,000.00	12,000,000,000	20,000,000
FRX31 On 21/02/2031 Spot Bond			10.33000	94.45811	10.33000	94.43183			8,264,000,000,000.00	800,000,000	550,000,000
Total FRX31 SPOT									8,264,000,000,000.00	800,000,000	550,000,000
Total For FRX31									8,264,000,000,000.00	800,000,000	550,000,000
FRX45 On 14/04/2045 Spot Bond			9.75000	86.67438	9.75000	86.65171			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.11535			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.11696			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.12094			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.12735			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.13215			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.15291			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.64055			0.00	0	0
Total FS2A2 SPOT									0.00	0	0
Total For FS2A2									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.66809			0.00	0	0
Total FS2A3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.51673				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.69294				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.72053				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.74352				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.84456				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	55.89599	100.00000	55.75602				0.00	0	0
Total FS3A1U SPOT										0.00	0	0
Total For FS3A1U										0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	9.37779	100.00000	9.35431				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	1.57333	100.00000	1.56939				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	0.26396	100.00000	0.26330				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3C1U										0.00	0	0
FS3D11 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
FS4A11 On 20/03/2018 Spot Bond			100.00000	8.73702	100.00000	8.71586				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A21 On 20/03/2020 Spot Bond			100.00000	1.46583	100.00000	1.46228				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A31 On 20/03/2022 Spot Bond			100.00000	0.24593	100.00000	0.24533				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A41 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
FS4A51 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
FS4B11 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
FS4C11 On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D11 On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.68052				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	101.61770				0.00	0	0
Total GFC03 SPOT										0.00	0	0
Total For GFC03										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			8.93000	105.35886	8.93000	105.33358				0.00	0	0
Total GFC04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GFC04										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT32 On 11/05/2015 Spot Bond				100.00000	0.00000	100.86992				0.00	0	0
Total GPT32 SPOT										0.00	0	0
Total For GPT32										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	9.28371	100.00000	9.26122				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	16.11001	100.00000	16.07099				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	11.43292	100.00000	11.40522				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.17948				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.22573				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.28311				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.36273				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.38526				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.46522				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	101.04466				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.31648				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.68731				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.03786				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	562,300,000
Total GRX01U SPOT										0.00	0	562,300,000
Total For GRX01U										0.00	0	562,300,000
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.40906				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.35591				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	9.70816	100.00000	9.68385				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.49648				0.00	0	0
Total HILB01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HILB01									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.27286			0.00	0	0
Total HILB02 SPOT									0.00	0	0
Total For HILB02									0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.08431			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	101.09701			0.00	120,000,000	60,000,000
Total HILB04 SPOT									0.00	120,000,000	60,000,000
Total For HILB04									0.00	120,000,000	60,000,000
HILC18 On 24/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	2,300,000,000
Total HILC18 SPOT									0.00	0	2,300,000,000
Total For HILC18									0.00	0	2,300,000,000
HILC19 On 07/05/2015 Spot Bond				100.00000	0.00000	100.86992			0.00	0	0
Total HILC19 SPOT									0.00	0	0
Total For HILC19									0.00	0	0
HILC20 On 24/06/2015 Spot Bond			100.00000	82.99650	100.00000	82.81409		20,500,000,000,000.00	205,000,000	20,205,000,000	
Total HILC20 SPOT								20,500,000,000,000.00	205,000,000	20,205,000,000	
Total For HILC20								20,500,000,000,000.00	205,000,000	20,205,000,000	
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.41493			0.00	0	0
Total HMS1B8 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1B8									0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.18055	101.71836	7.18055	100.71256			0.00	0	0
Total HMS1B9 SPOT									0.00	0	0
Total For HMS1B9									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.47788			0.00	0	0
Total HMS1C4 SPOT									0.00	0	0
Total For HMS1C4									0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.18133	101.74071	8.18133	104.41639			0.00	0	0
Total HMS1C5 SPOT									0.00	0	0
Total For HMS1C5									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.55880			0.00	0	0
Total HMS1D4 SPOT									0.00	0	0
Total For HMS1D4									0.00	0	0
HMS1D On 19/07/2015 Spot Bond			8.63186	101.82347	8.63186	104.41639			0.00	0	0
Total HMS1D5 SPOT									0.00	0	0
Total For HMS1D5									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.65766			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.44665			0.00	0	0
Total HPF01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.64666			0.00	0	0
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.70379			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.00282			0.00	200,000,000	100,000,000
Total HPF04 SPOT									0.00	200,000,000	100,000,000
Total For HPF04									0.00	200,000,000	100,000,000
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			8.81000	102.86835	8.81000	102.84386			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.83538			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.78492			0.00	300,000,000	150,000,000
Total HPF07 SPOT									0.00	300,000,000	150,000,000
Total For HPF07									0.00	300,000,000	150,000,000
HWAY2 On 31/07/2020 Spot Bond			7.82000	109.76693	7.82000	109.74368		11,573,600,000,000.00	0.00	1,480,000,000	1,580,000,000
Total HWAY20 SPOT								11,573,600,000,000.00	0.00	1,480,000,000	1,580,000,000
Total For HWAY20								11,573,600,000,000.00	0.00	1,480,000,000	1,580,000,000
HWAY2 On 07/12/2023 Spot Bond			2.11000	128.46811	2.11000	277.82501		0.00	0	1,800,000,000	0
Total HWAY23 SPOT								0.00	0	1,800,000,000	0
Total For HWAY23								0.00	0	1,800,000,000	0
HWAY2 On 07/12/2024 Spot Bond			2.11000	131.24836	2.11000	283.83758		0.00	0	0	0
Total HWAY24 SPOT								0.00	0	0	0
Total For HWAY24								0.00	0	0	0
HWAY3 On 31/07/2034 Spot Bond			9.17000	102.10200	9.17000	102.07671		27,143,200,000,000.00	2,960,000,000	2,643,600,000	0
Total HWAY34 SPOT								27,143,200,000,000.00	2,960,000,000	2,643,600,000	0
Total For HWAY34								27,143,200,000,000.00	2,960,000,000	2,643,600,000	0
HWAY3 On 31/07/2035 Spot Bond			9.18000	102.02326	9.18000	101.99796		0.00	0	0	0
Total HWAY35 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY35									0.00	0	0
HWF01 On 26/03/2015 Spot Bond			100.00000	99.72678	100.00000	100.00000			0.00	0	0
Total HWF01U SPOT									0.00	0	0
Total For HWF01U									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	26.02014	100.00000	25.95570			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	65.50924	100.00000	65.34702			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	31.30573	100.00000	31.22820			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	22.89500	100.00000	22.83767			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	99.72678	100.00000	100.00000			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.74500	117.68360	1.74500	117.68479		91,761,529,282,000.00	52,585,403,600	106,497,999,100	
Total I2025 SPOT								91,761,529,282,000.00	52,585,403,600	106,497,999,100	
Total For I2025								91,761,529,282,000.00	52,585,403,600	106,497,999,100	
I2038 On 31/01/2038 Spot Bond			1.68500	127.33856	1.69500	127.11019		29,716,939,541,500.00	17,636,165,900	117,874,816,400	
Total I2038 SPOT								29,716,939,541,500.00	17,636,165,900	117,874,816,400	
Total For I2038								29,716,939,541,500.00	17,636,165,900	117,874,816,400	
I2046 On 31/03/2046 Spot Bond			1.84000	124.88055	1.84000	124.88152		194,534,756,056,000.00	105,725,410,900	120,155,590,900	
Total I2046 SPOT								194,534,756,056,000.00	105,725,410,900	120,155,590,900	
Total For I2046								194,534,756,056,000.00	105,725,410,900	120,155,590,900	
I2050 On 31/12/2050 Spot Bond			1.89000	133.38502	1.89000	133.38585		9,992,934,252,000.00	5,287,266,800	45,547,237,400	
Total I2050 SPOT								9,992,934,252,000.00	5,287,266,800	45,547,237,400	
Total For I2050								9,992,934,252,000.00	5,287,266,800	45,547,237,400	
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	100.19616		0.00	0	20,000,000	
Total IBL14 SPOT								0.00	0	20,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL14										0.00	0	20,000,000
IBL21 On 15/03/2016 Spot Bond			7.84500	101.82711	7.84500	101.80582				0.00	0	0
Total IBL21 SPOT										0.00	0	0
Total For IBL21										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.68000	106.34736	7.68000	106.32558				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.66500	101.62040	7.66500	101.59929				0.00	0	0
Total IBL28 SPOT										0.00	0	0
Total For IBL28										0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.05671				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.20000	99.67827	2.20000	128.54949				0.00	0	0
Total IBL34 SPOT										0.00	0	0
Total For IBL34										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.24500	103.60522	2.24500	131.68513				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	99.88025				0.00	0	0
Total IBL37 SPOT										0.00	0	0
Total For IBL37										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.51614				0.00	0	800,000,000
Total IBL38 SPOT										0.00	0	800,000,000
Total For IBL38										0.00	0	800,000,000
IBL39 On 02/04/2018 Spot Bond			7.80000	102.40834	7.80000	102.38681				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.31258				0.00	0	0
Total IBL40 SPOT										0.00	0	0
Total For IBL40										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.02324				0.00	0	0
Total IBL42 SPOT										0.00	0	0
Total For IBL42										0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.84620				0.00	0	0
Total IBL43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL43										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500				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			8.37500	100.90730	8.37500	100.88456				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.76000	95.58436	8.76000	95.56172				0.00	0	2,340,000,000
Total IBL46 SPOT										0.00	0	2,340,000,000
Total For IBL46										0.00	0	2,340,000,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.18487				0.00	0	0
Total IBL48 SPOT										0.00	0	0
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.20000	97.61075	8.20000	97.58920			17,958,000,000,000.00		2,190,000,000	2,190,000,000
Total IBL49 SPOT									17,958,000,000,000.00		2,190,000,000	2,190,000,000
Total For IBL49									17,958,000,000,000.00		2,190,000,000	2,190,000,000
IBL50 On 02/08/2020 Spot Bond			8.81000	102.52902	8.81000	102.50460				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.91791				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.04209				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	100.27069	7.90000	100.24922				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			8.15500	101.08552	8.15500	101.06321				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.14803				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	100.79561				0.00	0	0
Total IBL57 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.45000	102.82357	7.45000	102.80280				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			8.11500	104.54680	8.11500	104.52383				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			9.14000	107.74766	9.14000	107.72107				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	99.90837				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.14822				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.10578				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	101.12872				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.15152				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	100.28974				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.97500	125.44418	2.97500	125.86858				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00811	100.00000	0.00809				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.29328				0.00	0	0
Total IDCG01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.27062				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.38000	103.38855	8.38000	103.36523				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.61152				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.63170				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.42500	104.00233	9.42500	103.97587				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	102.17807	5.00000	102.16411				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	102.17807	5.00000	102.16411				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.75315	5.00000	100.73941				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	102.18065	5.00000	102.16678				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.14001	4.00000	100.12923				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	101.76720	4.00000	101.75613				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	46.19984	100.00000	46.08544				0.00	0	0
Total IDW01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	46.06539	100.00000	45.95132				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	46.06539	100.00000	45.95132				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	102.98366	9.20000	102.95822				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.87884				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.52699	100.00000	7.50875				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IM1004 On 13/04/2015 Spot Bond				100.00000	0.00000	101.28177				0.00	0	0
Total IM1004 SPOT										0.00	0	0
Total For IM1004										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.96905				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	14.80049	100.00000	14.76343				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	99.33184	100.00000	98.97581				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	15.61325	100.00000	15.57459				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	16.85659	100.00000	16.81439				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	1.36128	100.00000	1.35867				0.00	0	0
Total IN276U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	8.33447	100.00000	8.31383			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	9.33888	100.00000	9.31549			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	11.34002	100.00000	11.31193			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	31.41090	100.00000	31.33312			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN291U On 09/07/2015 Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0
Total IN291U SPOT									0.00	0	0
Total For IN291U									0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	72.42063	100.00000	72.27723			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	71.56863	100.00000	71.42857			0.00	0	0
Total IN295U SPOT									0.00	0	0
Total For IN295U									0.00	0	0
IN521U On 19/05/2015 Spot Bond			100.00000	87.32057	100.00000	87.11217		000,000,000,000,000.00	30,000,000,000	10,000,000,000	
Total IN521U SPOT								10,000,000,000,000.00	30,000,000,000	10,000,000,000	
Total For IN521U								10,000,000,000,000.00	30,000,000,000	10,000,000,000	
INA513 On 24/03/2015 Spot Bond			6.30000	99.94825	6.30000	99.96549		0.00	0	0	
Total INA513 SPOT								0.00	0	0	
Total For INA513								0.00	0	0	
INA515 On 07/04/2015 Spot Bond			6.30000	99.81050	6.30000	99.74176		201,600,000,000,000.00	32,000,000,000	16,000,000,000	
Total INA515 SPOT								11,600,000,000,000.00	32,000,000,000	16,000,000,000	
Total For INA515								11,600,000,000,000.00	32,000,000,000	16,000,000,000	
INA516 On 14/04/2015 Spot Bond			6.30000	99.69028	6.30000	99.62171		0.00	0	0	
Total INA516 SPOT								0.00	0	0	
Total For INA516								0.00	0	0	
INA517 On 21/04/2015 Spot Bond			6.40000	99.56356	6.40000	99.49408		0.00	0	0	
Total INA517 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For INA517									0.00	0	0
INA519 On 05/05/2015 Spot Bond			6.50000	99.31027	6.50000	99.24007			0.00	0	0
Total INA519 SPOT									0.00	0	0
Total For INA519									0.00	0	0
INA520 On 12/05/2015 Spot Bond			6.50000	99.18748	6.50000	99.11745			0.00	0	0
Total INA520 SPOT									0.00	0	0
Total For INA520									0.00	0	0
INA522 On 26/05/2015 Spot Bond			6.50000	98.94280	6.50000	98.87312			0.00	0	0
Total INA522 SPOT									0.00	0	0
Total For INA522									0.00	0	0
INA523 On 03/06/2015 Spot Bond			6.50000	98.80353	6.50000	98.73404			0.00	0	0
Total INA523 SPOT									0.00	0	0
Total For INA523									0.00	0	0
INA524 On 09/06/2015 Spot Bond			6.55000	98.68946	6.55000	98.61960			0.00	0	0
Total INA524 SPOT									0.00	0	0
Total For INA524									0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	99.87942			0.00	0	715,542,654
Total ING114 SPOT									0.00	0	715,542,654
Total For ING114									0.00	0	715,542,654
ING115 On 31/03/2016 Spot Bond			10.81040	101.05904	10.81040	100.61201			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			10.81040	100.06347	10.81040	99.97072			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.02092			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.01991			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	103.12307	6.50000	103.10495			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.14258			0.00	0	0
Total ING161 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	93.39826				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.20101				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.41588				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.06852				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	102.26890				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	101.33811				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	98.91445				0.00	0	0
Total ING274 SPOT										0.00	0	0
Total For ING274										0.00	0	0
ING292 On 15/07/2015 Spot Bond				100.00000	0.00000	101.28592				0.00	0	0
Total ING292 SPOT										0.00	0	0
Total For ING292										0.00	0	0
ING297 On 10/09/2015 Spot Bond				100.00000	0.00000	96.92759				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	67.71800	100.00000	67.59259				0.00	0	0
Total ING298 SPOT										0.00	0	0
Total For ING298										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	106.21945				0.00	0	0
Total INGR04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For INGR04									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.19549			0.00	60,000,000	30,000,000
Total INLV01 SPOT									0.00	60,000,000	30,000,000
Total For INLV01									0.00	60,000,000	30,000,000
IP273U On 14/04/2015 Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0
Total IP273U SPOT									0.00	0	0
Total For IP273U									0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.51661			0.00	0	0
Total IPF01 SPOT									0.00	0	0
Total For IPF01									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	101.52635			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.54599			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			8.35500	104.80288	8.35500	104.77932			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.71769			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.75861			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	101.78591			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	101.44593			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	101.51859			0.00	0	0
Total IPF11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF11									0.00	0	0
IPFC05 On 15/04/2015 Spot Bond				100.00000	0.00000	101.24753			0.00	0	0
Total IPFC05 SPOT									0.00	0	0
Total For IPFC05									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.13000	104.37584	9.13000	104.35010		33,781,000,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								33,781,000,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								33,781,000,000,000.00	3,700,000,000	1,850,000,000	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.35380		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			8.37000	103.09894	8.37000	103.07558		502,200,000,000.00	60,000,000	1,400,000,000	
Total IPL6 SPOT								502,200,000,000.00	60,000,000	1,400,000,000	
Total For IPL6								502,200,000,000.00	60,000,000	1,400,000,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	99.76464		0.00	0	0	
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.58662		0.00	340,000,000	180,000,000	
Total IPL8 SPOT								0.00	340,000,000	180,000,000	
Total For IPL8								0.00	340,000,000	180,000,000	
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.97268		0.00	0	0	
Total IPL9 SPOT								0.00	0	0	
Total For IPL9								0.00	0	0	
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.02256		0.00	0	0	
Total IV013 SPOT								0.00	0	0	
Total For IV013								0.00	0	0	
IV014 On 22/06/2015 Spot Bond			8.23500	103.24592	8.23500	103.22308		0.00	0	0	
Total IV014 SPOT								0.00	0	0	
Total For IV014								0.00	0	0	
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.58751		0.00	0	30,000,000	
Total IV015 SPOT								0.00	0	30,000,000	
Total For IV015								0.00	0	30,000,000	
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.49055		0.00	0	0	
Total IV016 SPOT								0.00	0	0	
Total For IV016								0.00	0	0	
IV017 On 31/01/2022 Spot Bond			3.52500	95.73637	3.52500	125.87870		423,000,000,000.00	120,000,000	470,000,000	
Total IV017 SPOT								423,000,000,000.00	120,000,000	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 IV017									423,000,000,000.00	120,000,000	470,000,000
IV019 On 31/03/2028 Spot Bond			3.66000	140.36554	3.66000	146.02003			0.00	0	280,000,000
Total IV019 SPOT									0.00	0	280,000,000
Total For IV019									0.00	0	280,000,000
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	99.84482			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.73675			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.61392			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.33287			0.00	160,000,000	100,000,000
Total IV025 SPOT									0.00	160,000,000	100,000,000
Total For IV025									0.00	160,000,000	100,000,000
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.97792			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.74500	97.83365	3.74500	106.24302			0.00	0	431,418,400
Total IV030 SPOT									0.00	0	431,418,400
Total For IV030									0.00	0	431,418,400
IV030A On 31/01/2025 Spot Bond			3.74500	97.75209	3.74500	105.23554			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.37488			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.94959			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV08 On 30/04/2018 Spot Bond			9.91500	115.52052	9.91500	115.48964			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	103.26539			0.00	5,000,000,000	2,500,000,000
Total IV09 SPOT									0.00	5,000,000,000	2,500,000,000

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 IV09										0.00	5,000,000,000	2,500,000,000
IV19A On 31/03/2028 Spot Bond			3.76000	138.86067	3.76000	138.85452				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV519U On 07/05/2015 Spot Bond			100.00000	89.90148	100.00000	89.68059				0.00	0	0
Total IV519U SPOT										0.00	0	0
Total For IV519U										0.00	0	0
IV520U On 14/05/2015 Spot Bond			100.00000	88.37772	100.00000	88.16425				0.00	0	0
Total IV520U SPOT										0.00	0	0
Total For IV520U										0.00	0	0
IVA513 On 26/03/2015 Spot Bond			6.30000	99.98274	6.30000	99.94825				0.00	0	0
Total IVA513 SPOT										0.00	0	0
Total For IVA513										0.00	0	0
IVA514 On 02/04/2015 Spot Bond			6.30000	99.89655	6.30000	99.82769				0.00	0	0
Total IVA514 SPOT										0.00	0	0
Total For IVA514										0.00	0	0
IVA515 On 09/04/2015 Spot Bond			6.30000	99.77612	6.30000	99.70743				0.00	0	0
Total IVA515 SPOT										0.00	0	0
Total For IVA515										0.00	0	0
IVA516 On 16/04/2015 Spot Bond			6.30000	99.65598	6.30000	99.58746				0.00	0	0
Total IVA516 SPOT										0.00	0	0
Total For IVA516										0.00	0	0
IVA517 On 23/04/2015 Spot Bond			6.40000	99.52881	6.40000	99.45938				0.00	0	0
Total IVA517 SPOT										0.00	0	0
Total For IVA517										0.00	0	0
IVA519 On 07/05/2015 Spot Bond			6.50000	99.27516	6.50000	99.20500				0.00	0	0
Total IVA519 SPOT										0.00	0	0
Total For IVA519										0.00	0	0
IVA521 On 21/05/2015 Spot Bond			6.50000	99.03005	6.50000	98.96024				0.00	0	0
Total IVA521 SPOT										0.00	0	0
Total For IVA521										0.00	0	0
IVA522 On 28/05/2015 Spot Bond			6.50000	98.90795	6.50000	98.83831				0.00	0	0
Total IVA522 SPOT										0.00	0	0
Total For IVA522										0.00	0	0
IVA523 On 04/06/2015 Spot Bond			6.50000		6.50000	98.71668				0.00	0	0
Total IVA523 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA523										0.00	0	0
IVA524 On 11/06/2015 Spot Bond			6.55000	98.65451	6.55000	98.58470				0.00	0	0
Total IVA524 SPOT										0.00	0	0
Total For IVA524										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.51303				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.38473				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	99.77595				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.66542				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.69549				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.50201				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.54738				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.55735				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.57727				0.00	0	0
Total IVC019 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.48760				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.40593				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	101.18206				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.14870				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	100.77938				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.54096				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.53566				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	99.75642				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	101.43321				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.20447				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	101.06019				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.13839				0.00	0	0
Total IVC032 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	99.92134				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	99.91916				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	99.91916				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.71500	103.80145	8.71500	103.77700				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	13.62735	100.00000	13.59686				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	11.71890	100.00000	11.68987				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	101.29921				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.80000	104.20484	8.80000	104.18005				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.20474				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.77975				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	100.19783				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	103.32586				0.00	0	0
Total IVC044 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	101.15619				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	102.27634				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			7.03500	103.34462	7.03500	103.32498				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.07335				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.68744				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.50511				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	101.12849				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	100.90093				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	100.96219				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	100.47119				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	1.44465	100.00000	1.44115				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.41481				0.00	0	0
Total JAS01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	101.20307				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.30251				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	55.75602	100.00000	55.61640				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	101.92292				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	100.28165				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.29178				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.44134				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	58.82603	100.00000	58.68036				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	100.55696				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.34553				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.07500	147.85402	8.07500	147.82169				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LBK02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.05890			0.00	0	500,000,000
Total LBK03 SPOT									0.00	0	500,000,000
Total For LBK03									0.00	0	500,000,000
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.11043			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.55103			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.09248			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.89256			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			9.76000	102.62116	9.76000	102.59416			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.78887	9.71000	100.76247			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.10286			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			8.46000	99.20195	8.46000	99.17924		21,996,000,000.00		2,600,000	4,261,300,000
Total LGL02 SPOT								21,996,000,000.00		2,600,000	4,261,300,000
Total For LGL02								21,996,000,000.00		2,600,000	4,261,300,000
LGL03 On 03/04/2018 Spot Bond			8.53000	77.70896	8.53000	97.50807		341,200,000,000.00		40,000,000	40,000,000
Total LGL03 SPOT								341,200,000,000.00		40,000,000	40,000,000
Total For LGL03								341,200,000,000.00		40,000,000	40,000,000
LGL04 On 14/08/2020 Spot Bond			9.43000	99.92010	9.43000	99.89467		0.00		0	580,000,000
Total LGL04 SPOT								0.00		0	580,000,000
Total For LGL04								0.00		0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.33270		0.00		120,000,000	60,000,000
Total LGL05 SPOT								0.00		120,000,000	60,000,000

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 LGL05										0.00	120,000,000	60,000,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.39455				0.00	0	0
Total LHL01 SPOT										0.00	0	0
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			9.55500	103.79941	9.55500	103.77279				0.00	0	1,040,000,000
Total LHL02 SPOT										0.00	0	1,040,000,000
Total For LHL02										0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.42912				0.00	0	0
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.86516				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.72971				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.75780				0.00	414,000,000	207,000,000
Total LRFB1 SPOT										0.00	414,000,000	207,000,000
Total For LRFB1										0.00	414,000,000	207,000,000
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.81228				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	101.34967				0.00	0	0
Total MAQ060 SPOT										0.00	0	0
Total For MAQ060										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.77803				0.00	0	0
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	100.18907				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ06 On 24/04/2015 Spot Bond				100.00000	0.00000	99.49496				0.00	0	0
Total MAQ066 SPOT										0.00	0	0
Total For MAQ066										0.00	0	0
MAQ06 On 11/05/2015 Spot Bond				100.00000	0.00000	99.20054				0.00	0	0
Total MAQ067 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MAQ067									0.00	0	0
MAQ06 On 09/06/2015 Spot Bond				100.00000	0.00000	98.69427			0.00	0	0
Total MAQ068 SPOT									0.00	0	0
Total For MAQ068									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.41592			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.41902			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	99.86172			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	101.39572			0.00	0	0
Total MBF028 SPOT									0.00	0	0
Total For MBF028									0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.02573			0.00	0	0
Total MBF029 SPOT									0.00	0	0
Total For MBF029									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.68333			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.00558			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.50706			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.82529			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	101.28376			0.00	0	0
Total MBF038 SPOT									0.00	0	0
Total For MBF038									0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	101.38515			0.00	0	0
Total MBF039 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF039										0.00	0	0
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	100.89617				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.87157				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.89118				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 08/12/2015 Spot Bond				100.00000	0.00000	100.32185				0.00	0	0
Total MBF043 SPOT										0.00	0	0
Total For MBF043										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	51.82470	100.00000	51.69915				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	23.64800	100.00000	23.58944				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	17.66579	100.00000	17.62204				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	17.76172	100.00000	17.71774				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	17.04999	100.00000	17.00730				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	23.06786	100.00000	23.01009				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.37500	106.24219	8.37500	106.21825				0.00	0	540,000,000
Total MBSA01 SPOT										0.00	0	540,000,000
Total For MBSA01										0.00	0	540,000,000
MBSA0 On 15/04/2019 Spot Bond			8.39500	105.70073	8.39500	105.67686				0.00	0	0
Total MBSA02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBSA02									0.00	0	0
MBSA0 On 09/06/2015 Spot Bond				100.00000	0.00000	102.03007			0.00	0	0
Total MBSA03 SPOT									0.00	0	0
Total For MBSA03									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	99.74886			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	101.68300			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	101.75640			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			7.61500	101.17069	7.61500	101.14992			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			8.36500	105.16846	8.36500	105.14465			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			9.05500	106.97157	9.05500	106.94540			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.11613			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.12015			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			9.11000	104.15859	9.11000	104.32339			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.20500	100.82670	7.20500	100.80745		61,187,453,800,000.00	8,492,360,000	7,416,180,000	
Total MGL01 SPOT								61,187,453,800,000.00	8,492,360,000	7,416,180,000	
Total For MGL01								61,187,453,800,000.00	8,492,360,000	7,416,180,000	
MIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.57935			0.00	0	0
Total MIL01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MIIL01									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.54000	103.28044	8.54000	103.25673			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.18834			0.00	282,000,000	141,000,000
Total MMIG01 SPOT									0.00	282,000,000	141,000,000
Total For MMIG01									0.00	282,000,000	141,000,000
MMIG0 On 17/03/2026 Spot Bond			8.93000	108.10462	8.93000	105.41015		7,144,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,144,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,144,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.55686			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMS01 On 10/12/2016 Spot Bond			100.00000	21.85431	100.00000	21.80137			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.65278			0.00	0	0
Total MQB01 SPOT									0.00	0	0
Total For MQB01									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.24000	103.18725	8.24000	103.16436			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000
MTN03 On 13/07/2015 Spot Bond			7.15500	102.50977	7.15500	102.49010			0.00	0	0
Total MTN03 SPOT									0.00	0	0
Total For MTN03									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.23000	105.92443	8.23000	105.90083		17,447,600,000,000.00	2,120,000,000	3,167,500,000	
Total MTN04 SPOT								17,447,600,000,000.00	2,120,000,000	3,167,500,000	
Total For MTN04								17,447,600,000,000.00	2,120,000,000	3,167,500,000	
N4A211 On 14/08/2020 Spot Bond			100.89771	7.08125	100.89771	7.06337			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	7.17280	100.61875	7.15474			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4A305										0.00	0	0
N4A30£ 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
N4A40£ 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
N4A40£ 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
N4A50£ On 14/08/2020 Spot Bond				100.00000	0.00000	96.35283				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.84161				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.91373				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68l On 14/08/2020 Spot Bond			100.00000	1.02219	100.00000	1.01964				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68l On 14/08/2020 Spot Bond			100.00000	1.02219	100.00000	1.01964				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.50500	101.54584	8.50500	101.52248				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10, On 25/07/2016 Spot Bond			7.66500	100.21120	7.66500	100.19038				0.00	0	0
Total NBK10A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK10A									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.63000	104.19029	8.63000	104.16599			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			8.38000	104.82814	8.38000	104.80475			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			8.84000	105.64433	8.84000	105.61950			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.61208			0.00	3,000,000,000	1,500,000,000
Total NBK13B SPOT									0.00	3,000,000,000	1,500,000,000
Total For NBK13B									0.00	3,000,000,000	1,500,000,000
NBK14/ On 26/06/2021 Spot Bond			8.74000	104.91599	8.74000	104.90373			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.63596			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			8.98000	100.09119	8.98000	100.04828			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.72496			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			9.67500	99.62718	9.67500	99.60118			0.00	0	20,000,000
Total NBK16A SPOT									0.00	0	20,000,000
Total For NBK16A									0.00	0	20,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.31392			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.63184			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	99.97633			0.00	0	0
Total NBK18B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	99.75312			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.01993			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.86146			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	100.85470			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	100.87748			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	100.87082			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	100.93992			0.00	340,000,000	210,000,000
Total NBK25B SPOT									0.00	340,000,000	210,000,000
Total For NBK25B									0.00	340,000,000	210,000,000
NBK2A On 15/09/2015 Spot Bond			7.02500	101.90164	7.02500	101.88266			0.00	0	770,000,000
Total NBK2A SPOT									0.00	0	770,000,000
Total For NBK2A									0.00	0	770,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	100.85453			0.00	0	10,000,000
Total NBK2B SPOT									0.00	0	10,000,000
Total For NBK2B									0.00	0	10,000,000
NBK3A On 09/09/2019 Spot Bond			8.39500	111.48241	8.39500	111.45749		73,887,753,000,000.00	8,801,400,000	1,370,700,000	
Total NBK3A SPOT								73,887,753,000,000.00	8,801,400,000	1,370,700,000	
Total For NBK3A								73,887,753,000,000.00	8,801,400,000	1,370,700,000	
NBK4 On 28/10/2024 Spot Bond			10.25000	39.23105	10.25000	39.22056		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	
NBK6A On 19/04/2015 Spot Bond			6.95500	104.38254	6.95500	104.36274		0.00	0	930,000,000	
Total NBK6A SPOT								0.00	0	930,000,000	

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 NBK6A										0.00	0	930,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.46701				0.00	0	0
Total NBK6B SPOT										0.00	0	0
Total For NBK6B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.50463				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			7.45500	101.88457	7.45500	101.86431				0.00	0	1,880,000,000
Total NBK9A SPOT										0.00	0	1,880,000,000
Total For NBK9A										0.00	0	1,880,000,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.01020				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	99.91455				0.00	0	0
Total NCLN54 SPOT										0.00	0	0
Total For NCLN54										0.00	0	0
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	101.75325				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	101.57602				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.52794				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	95.39876				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.50144				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	101.26081				0.00	0	0
Total NCLN64 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	101.20487				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	91.82180				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	99.77502				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.83916				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.12534				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	100.11893				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	102.34538				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.11498				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.11377				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	100.11369				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.10270				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.13073				0.00	0	0
Total NCLN82 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.42000	109.25319	9.42000	107.57592				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.12995				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			9.45500	107.99863	9.45500	106.55578				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.13073				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.11774				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.11778				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.13199				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.13358				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	100.47681				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.74500	101.52168	7.74500	101.50091				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.43743				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	99.26505				0.00	0	0
Total NED14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.57500	108.73587	9.57500	110.31379				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	103.35515				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.71931				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.69437				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	99.79781				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	122.21159	9.44500	122.18043				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.79827				0.00	220,000,000	120,000,000
Total NHM001 SPOT										0.00	220,000,000	120,000,000
Total For NHM001										0.00	220,000,000	120,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.26000	169.25850	2.26000	169.25790				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.60500	95.67471	2.60500	138.16900				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	184.86055	3.45000	184.85155				0.00	0	0
Total NILB12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.99500	104.94872	2.99500	105.37308				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.25000	146.19111	3.25000	136.77583				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.16000	106.64089	8.16000	106.61732				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.79000	107.72338	8.79000	107.69707				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	100.63256				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.64427				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.59897				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.62001				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.60741				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.99000	107.70851	8.99000	109.56563				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.62007				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.63261				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.62421			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.19000	107.69387	9.19000	107.66639			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.64949			0.00	0	0
Total NQ1C14 SPOT									0.00	0	0
Total For NQ1C14									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.64101			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.64521			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.80014			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.74913			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.65780			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			8.12000	116.81955	8.12000	116.79401			0.00	0	500,000,000
Total NRA018 SPOT									0.00	0	500,000,000
Total For NRA018									0.00	0	500,000,000
NRA02 On 31/10/2022 Spot Bond			8.83000	123.59033	8.83000	123.56083			0.00	0	600,000,000
Total NRA022 SPOT									0.00	0	600,000,000
Total For NRA022									0.00	0	600,000,000
NRA02 On 31/05/2023 Spot Bond			2.15500	173.01450	2.15500	173.01437			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			9.62500	123.63860	9.62500	123.60668		11,935,000,000,000.00		1,240,000,000	3,020,000,000
Total NRA028 SPOT								11,935,000,000,000.00		1,240,000,000	3,020,000,000

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									11,935,000,000,000.00	1,240,000,000	3,020,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.62645			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.44553			0.00	0	0
Total NTC15 SPOT									0.00	0	0
Total For NTC15									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.03950			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.37329			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.56910			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.65614			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	100.71472			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	17.02201	100.00000	16.97938			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	64.05670	100.00000	63.89808			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			7.04500	104.74613	7.04500	104.72620		11,359,569,350,000.00	1,612,430,000	812,430,000	
Total OML01 SPOT								11,359,569,350,000.00	1,612,430,000	812,430,000	
Total For OML01								11,359,569,350,000.00	1,612,430,000	812,430,000	
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.58236			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			9.31000	102.69870	9.31000	102.81405			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	100.16184				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			9.46000	102.11787	9.46000	101.35164				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.02000	102.28495	10.02000	101.67276				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			10.67500	102.30279	10.67500	101.89722				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	37.61301	100.00000	37.51883				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	98.19000				0.00	0	0
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.76728				0.00	0	0
Total PMM10 SPOT										0.00	0	0
Total For PMM10										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	102.80226				0.00	0	0
Total PMM15 SPOT										0.00	0	0
Total For PMM15										0.00	0	0
PMM16 On 02/09/2015 Spot Bond				100.00000	0.00000	100.47507				0.00	0	0
Total PMM16 SPOT										0.00	0	0
Total For PMM16										0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	100.40296				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.06040				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	100.04773			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	101.27868			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			9.03000	105.43464	9.03000	106.19431			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.14473			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	101.17627			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	101.19046			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.22200			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.35752			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.38903			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	101.24349			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			7.49500	45.38577	7.49500	45.37659			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			6.05500	103.78859	6.05500	103.77185		022,138,100,000,000.00	829,420,000,000	533,265,719,400	
Total R158 SPOT								22,138,100,000,000.00	829,420,000,000	533,265,719,400	

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 R158									22,138,100,000,000.00	829,420,000,000	533,265,719,400
R158P On 15/09/2015 Spot Bond			6.24500	97.14128	6.24500	97.12514			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			6.34500	110.31035	6.34500	110.29163			866,745,841,477,500.00	136,602,969,500	160,817,413,100
Total R159 SPOT									6,745,841,477,500.00	136,602,969,500	160,817,413,100
Total For R159									6,745,841,477,500.00	136,602,969,500	160,817,413,100
R159P On 15/09/2016 Spot Bond			6.17500	91.46254	6.17500	91.44742			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			7.63500	124.69512	7.67500	124.31893			656,542,248,991,000.00	5,063,070,366,600	1,031,662,268,200
Total R186 SPOT									6,542,248,991,000.00	6,063,070,366,600	1,031,662,268,200
Total For R186									6,542,248,991,000.00	6,063,070,366,600	1,031,662,268,200
R187P On 21/12/2026 Spot Bond			7.41500	42.54960	7.41500	42.54109			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			7.33500	39.95239	7.33500	39.94449			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.75000	285.01543	1.75000	285.01836			40,483,417,625,000.00	23,133,381,500	17,381,494,800
Total R197 SPOT									10,483,417,625,000.00	23,133,381,500	17,381,494,800
Total For R197									10,483,417,625,000.00	23,133,381,500	17,381,494,800
R202 On 07/12/2033 Spot Bond			1.70500	236.00268	1.72500	235.33007			226,979,272,806,000.00	133,125,673,200	171,967,394,400
Total R202 SPOT									6,979,272,806,000.00	133,125,673,200	171,967,394,400
Total For R202									6,979,272,806,000.00	133,125,673,200	171,967,394,400
R2023 On 28/02/2023 Spot Bond			7.40500	102.60077	7.44000	102.37097			949,931,454,722,500.00	803,501,884,500	457,362,936,200
Total R2023 SPOT									19,931,454,722,500.00	803,501,884,500	457,362,936,200
Total For R2023									19,931,454,722,500.00	803,501,884,500	457,362,936,200
R203 On 15/09/2017 Spot Bond			6.65500	103.83985	6.68000	103.76404			606,110,521,613,000.00	2,946,072,204,600	1,652,266,011,900
Total R203 SPOT									6,110,521,613,000.00	946,072,204,600	652,266,011,900
Total For R203									6,110,521,613,000.00	946,072,204,600	652,266,011,900
R2030 On 31/01/2030 Spot Bond			8.08500	100.47149	8.08500	100.44950			261,163,613,857,000.00	1,021,788,944,200	886,861,199,300
Total R2030 SPOT									1,163,613,857,000.00	2,021,788,944,200	386,861,199,300
Total For R2030									1,163,613,857,000.00	2,021,788,944,200	386,861,199,300
R2032 On 31/03/2032 Spot Bond			8.22000	100.18345	8.22000	100.16128			008,237,861,244,000.00	730,929,180,200	364,506,016,600
Total R2032 SPOT									8,237,861,244,000.00	730,929,180,200	364,506,016,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2032									18,237,861,244,000.00	730,929,180,200	364,506,016,600
R2037 On 31/01/2037 Spot Bond			8.32000	103.07213	8.32000	103.04893			157,383,443,840,000.00	1,701,608,587,000	1,166,549,984,800
Total R2037 SPOT									157,383,443,840,000.00	701,608,587,000	166,549,984,800
Total For R2037									175,987,355,400,000.00	1,759,535,745,000	1,248,454,518,000
R204 On 21/12/2018 Spot Bond			6.92000	105.59584	6.94500	105.49321			175,987,355,400,000.00	1,759,535,745,000	1,248,454,518,000
Total R204 SPOT									175,987,355,400,000.00	759,535,745,000	248,454,518,000
Total For R204									175,987,355,400,000.00	759,535,745,000	248,454,518,000
R2044 On 31/01/2044 Spot Bond			8.36500	105.48020	8.36500	105.45633			765,089,053,335,000.00	330,554,579,000	159,042,335,400
Total R2044 SPOT									765,089,053,335,000.00	330,554,579,000	159,042,335,400
Total For R2044									765,089,053,335,000.00	330,554,579,000	159,042,335,400
R2048 On 28/02/2048 Spot Bond			8.35000	105.09722	8.35000	105.07386			410,325,424,760,000.00	528,182,685,600	423,712,643,300
Total R2048 SPOT									410,325,424,760,000.00	528,182,685,600	423,712,643,300
Total For R2048									410,325,424,760,000.00	528,182,685,600	423,712,643,300
R207 On 15/01/2020 Spot Bond			7.08500	102.06898	7.11000	101.94860			696,831,570,563,500.00	1,227,499,163,100	1,151,933,250,500
Total R207 SPOT									696,831,570,563,500.00	227,499,163,100	151,933,250,500
Total For R207									696,831,570,563,500.00	227,499,163,100	151,933,250,500
R208 On 31/03/2021 Spot Bond			7.20000	97.76247	7.23000	97.60115			313,604,960,640,000.00	1,710,222,911,200	1,204,292,223,100
Total R208 SPOT									313,604,960,640,000.00	710,222,911,200	204,292,223,100
Total For R208									313,604,960,640,000.00	710,222,911,200	204,292,223,100
R209 On 31/03/2036 Spot Bond			8.25000	80.12516	8.27000	79.93967			037,027,141,925,000.00	852,972,986,900	515,819,823,600
Total R209 SPOT									037,027,141,925,000.00	852,972,986,900	515,819,823,600
Total For R209									037,027,141,925,000.00	852,972,986,900	515,819,823,600
R210 On 31/03/2028 Spot Bond			1.72500	173.54082	1.76000	172.86756			31,486,107,772,500.00	18,252,816,100	38,459,787,800
Total R210 SPOT									31,486,107,772,500.00	18,252,816,100	38,459,787,800
Total For R210									31,486,107,772,500.00	18,252,816,100	38,459,787,800
R211 On 31/01/2017 Spot Bond			1.53500	130.09331	1.50000	130.17739			104,119,990,187,500.00	67,830,612,500	59,450,488,000
Total R211 SPOT									104,119,990,187,500.00	67,830,612,500	59,450,488,000
Total For R211									104,119,990,187,500.00	67,830,612,500	59,450,488,000
R212 On 31/01/2022 Spot Bond			1.67500	136.43823	1.67500	136.43988			643,491,594,552,500.00	384,174,086,300	165,803,483,000
Total R212 SPOT									643,491,594,552,500.00	384,174,086,300	165,803,483,000
Total For R212									643,491,594,552,500.00	384,174,086,300	165,803,483,000
R213 On 28/02/2031 Spot Bond			8.11000	90.67663	8.14000	90.41048			430,670,057,974,000.00	1,162,844,643,400	728,305,356,100
Total R213 SPOT									430,670,057,974,000.00	162,844,643,400	728,305,356,100
Total For R213									430,670,057,974,000.00	162,844,643,400	728,305,356,100
R214 On 28/02/2041 Spot Bond			8.30000	81.41524	8.30000	81.39725			393,203,699,440,000.00	1,252,193,216,800	751,613,856,600
Total R214 SPOT									393,203,699,440,000.00	252,193,216,800	751,613,856,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R214										13,203,699,440,000.00	252,193,216,800	751,613,856,600
R228C On 15/09/2015 Spot Bond			6.24500	97.14128	6.24500	97.12514				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			6.16500	94.29529	6.16500	94.27973				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			6.17500	91.46254	6.17500	91.44742				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R327C On 21/06/2015 Spot Bond			6.31500	98.53390	6.31500	98.51710				0.00	0	0
Total R327C SPOT										0.00	0	0
Total For R327C										0.00	0	0
R328C On 21/12/2015 Spot Bond			6.18500	95.61428	6.18500	95.59828				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			6.16500	92.76836	6.16500	92.75288				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			6.22500	89.90339	6.22500	89.88825				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			6.65500	86.38113	6.65500	86.36560				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			6.70500	83.48876	6.70500	83.47363				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			6.95000	80.16360	6.95000	80.14856				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			6.93000	77.52744	6.93000	77.51293				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			6.91000	74.99247	6.91000	74.97847				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			6.90000	72.52120	6.90000	72.50769				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			7.07000	69.50227	7.07000	69.48901				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			7.05000	67.20368	7.05000	67.19089				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			7.15000	64.52564	7.15000	64.51319				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			7.12000	62.42015	7.12000	62.40815				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			7.09000	60.40087	7.09000	60.38931				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			7.06000	58.46387	7.06000	58.45273				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			7.02000	56.65047	7.02000	56.63973				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			6.98000	54.91456	6.98000	54.90421				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			7.61500	50.14346	7.61500	50.13317				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			7.57500	48.48585	7.57500	48.47595				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			7.53500	46.90115	7.53500	46.89162				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			7.49500	45.38577	7.49500	45.37659				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			7.45500	43.93632	7.45500	43.92748				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			7.41500	42.54960	7.41500	42.54109				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			7.37500	41.22258	7.37500	41.21438				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			7.33500	39.95239	7.33500	39.94449				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	103.67057				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	100.98186				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	104.18863				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	102.92428				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.38477				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	22.46223	100.00000	22.40599				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	15.65201	100.00000	15.61325				0.00	0	0
Total RCSB2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	28.95576	100.00000	28.88562				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	61.83467	100.00000	61.67983				0.00	0	0
Total RCSB4U SPOT										0.00	0	0
Total For RCSB4U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	28.59344	100.00000	28.52417				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	21.62655	100.00000	21.57078				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	7.80650	100.00000	7.78228				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	13.32217	100.00000	13.28781				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	11.39128	100.00000	11.36190				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	9.51025	100.00000	9.48573				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	99.93124				0.00	200,000,000	100,000,000
Total RDFB01 SPOT										0.00	200,000,000	100,000,000
Total For RDFB01										0.00	200,000,000	100,000,000
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.32053				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	100.29562				0.00	1,800,000,000	900,000,000
Total RDFB03 SPOT										0.00	1,800,000,000	900,000,000
Total For RDFB03										0.00	1,800,000,000	900,000,000
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.57644				0.00	0	0
Total RDFB04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.60560				0.00	0	10,000,000
Total RDFB05 SPOT										0.00	0	10,000,000
Total For RDFB05										0.00	0	10,000,000
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	102.32320				0.00	0	0
Total RDFC17 SPOT										0.00	0	0
Total For RDFC17										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.56414				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	100.49556				0.00	0	0
Total RDFC19 SPOT										0.00	0	0
Total For RDFC19										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond			100.00000	72.20202	100.00000	72.04178			550,000,000,000,000.00	45,500,000,000	30,500,000,000	
Total RDFC21 SPOT									50,000,000,000,000.00	45,500,000,000	30,500,000,000	
Total For RDFC21									50,000,000,000,000.00	45,500,000,000	30,500,000,000	
RDFC2 On 24/03/2016 Spot Bond			100.00000	55.11710	100.00000	54.98358			761,000,000,000,000.00	47,610,000,000	27,810,000,000	
Total RDFC22 SPOT									51,000,000,000,000.00	47,610,000,000	27,810,000,000	
Total For RDFC22									51,000,000,000,000.00	47,610,000,000	27,810,000,000	
RES01U On 02/03/2018 Spot Bond			100.00000	16.50837	100.00000	16.46838			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	11.58062	100.00000	11.55256			0.00	0	0	
Total RES02U SPOT									0.00	0	0	
Total For RES02U									0.00	0	0	
RES03U On 02/03/2020 Spot Bond			100.00000	9.59469	100.00000	9.57144			0.00	0	0	
Total RES03U SPOT									0.00	0	0	
Total For RES03U									0.00	0	0	
RES04U On 02/03/2021 Spot Bond			100.00000	8.86588	100.00000	8.84440			0.00	0	0	
Total RES04U SPOT									0.00	0	0	
Total For RES04U									0.00	0	0	
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.88887			0.00	0	0	
Total RES12 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.49550				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.05557				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.35878				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.49053				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.50380				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.37089				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	99.86577				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.37371				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	84.74208				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	83.60085				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	90.00853				0.00	0	0
Total RP007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	88.91666				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	99.97064				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	81.41281				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	93.70728				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	103.65489	12.35000	103.62058				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	15.16285	100.00000	15.12489				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	100.56042				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	5.87386	100.00000	5.85947				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	25.50911	100.00000	25.44595				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	58.77034	100.00000	58.62317				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	14.61827	100.00000	14.60035				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	31.39383	100.00000	31.31522				0.00	0	0
Total RPP09U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	105.77430			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	79.15652			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.53000	111.00089	8.53000	110.97542			0.00	0	760,000,000
Total RW21 SPOT									0.00	0	760,000,000
Total For RW21									0.00	0	760,000,000
RW23 On 10/12/2023 Spot Bond			8.69000	107.70762	8.69000	107.68246			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			9.37000	91.87610	9.37000	109.63195			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	97.61359			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			7.54500	108.67664	7.54500	108.65441		17,353,500,000,000.00	2,300,000,000	1,150,000,000	
Total SBK12 SPOT								17,353,500,000,000.00	2,300,000,000	1,150,000,000	
Total For SBK12								17,353,500,000,000.00	2,300,000,000	1,150,000,000	
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.61160		0.00	0	30,000,000	
Total SBK13 SPOT								0.00	0	30,000,000	
Total For SBK13								0.00	0	30,000,000	
SBK14 On 01/12/2017 Spot Bond			8.73000	105.23589	8.73000	105.21118		49,411,800,000,000.00	5,660,000,000	2,830,000,000	
Total SBK14 SPOT								49,411,800,000,000.00	5,660,000,000	2,830,000,000	
Total For SBK14								49,411,800,000,000.00	5,660,000,000	2,830,000,000	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	102.23067		0.00	0	0	
Total SBK15 SPOT								0.00	0	0	
Total For SBK15								0.00	0	0	
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.40331		0.00	680,000,000	340,000,000	
Total SBK16 SPOT								0.00	680,000,000	340,000,000	

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 SBK16									0.00	680,000,000	340,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	102.69759			0.00	340,000,000	670,000,000
Total SBK17 SPOT									0.00	340,000,000	670,000,000
Total For SBK17									0.00	340,000,000	670,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.37281			0.00	354,400,000	247,200,000
Total SBK18 SPOT									0.00	354,400,000	247,200,000
Total For SBK18									0.00	354,400,000	247,200,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.34900			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	100.63376			0.00	120,000,000	90,000,000
Total SBK20 SPOT									0.00	120,000,000	90,000,000
Total For SBK20									0.00	120,000,000	90,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.47382			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			6.95500	103.66927	6.95500	103.64973		83,460,000,000,000.00	12,000,000,000	6,000,000,000	
Total SBK7 SPOT								83,460,000,000,000.00	12,000,000,000	6,000,000,000	
Total For SBK7								83,460,000,000,000.00	12,000,000,000	6,000,000,000	
SBK9 On 10/04/2018 Spot Bond			8.44500	103.75230	8.44500	103.72873		40,029,300,000,000.00	4,740,000,000	2,370,000,000	
Total SBK9 SPOT								40,029,300,000,000.00	4,740,000,000	2,370,000,000	
Total For SBK9								40,029,300,000,000.00	4,740,000,000	2,370,000,000	
SBN27 On 15/09/2015 Spot Bond			7.54500	103.08487	7.54500	103.06429		0.00	0	0	
Total SBN27 SPOT								0.00	0	0	
Total For SBN27								0.00	0	0	
SBN29 On 15/09/2015 Spot Bond			7.96000	102.89057	7.96000	102.86894		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			7.30500	103.19758	7.30500	103.17761		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			8.08000	100.63758	8.08000	100.61593		0.00	0	0	
Total SBN33 SPOT								0.00	0	0	
Total For SBN33								0.00	0	0	
SBN34 On 15/09/2015 Spot Bond			7.45000	103.12945	7.45000	103.10912		0.00	0	0	
Total SBN34 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBN34									0.00	0	0
SBN35 On 15/09/2015 Spot Bond			7.70500	103.00987	7.70500	102.98889			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.20720			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	99.75510			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.73000	102.72002	7.73000	102.69885			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.66398			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.01202			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.21731			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.70000	109.61582	8.70000	109.59018			0.00	0	2,510,000,000
Total SBS19 SPOT									0.00	0	2,510,000,000
Total For SBS19									0.00	0	2,510,000,000
SBS20 On 15/05/2026 Spot Bond			9.57500	106.85135	9.57500	106.82375		4,787,500,000,000.00	500,000,000	250,000,000	
Total SBS20 SPOT								4,787,500,000,000.00	500,000,000	250,000,000	
Total For SBS20								4,787,500,000,000.00	500,000,000	250,000,000	
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.87191			0.00	0	30,000,000
Total SBS21 SPOT									0.00	0	30,000,000
Total For SBS21									0.00	0	30,000,000
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.69297			0.00	0	1,500,000,000
Total SBS22 SPOT									0.00	0	1,500,000,000
Total For SBS22									0.00	0	1,500,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.82130			0.00	0	0
Total SBS23 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.84754			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			8.52500	104.18105	8.52500	104.15703			0.00	0	330,000,000
Total SBS25 SPOT									0.00	0	330,000,000
Total For SBS25									0.00	0	330,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	20.98470	100.00000	20.93774			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.98000	107.91018	8.98000	107.88400			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.95597			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			8.49000	103.18063	8.49000	103.15706			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.58500	93.37393	9.58500	93.34979			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.74557			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			9.32500	106.10745	9.32500	106.08089			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.13934			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.14310			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			9.47500	104.06800	9.47500	104.04183		27,477,500,000,000.00	2,900,000,000	1,450,000,000	
Total SBS34 SPOT								27,477,500,000,000.00	2,900,000,000	1,450,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS34									27,477,500,000,000.00	2,900,000,000	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.12865			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	101.15911			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			8.51000	99.15021	8.51000	99.12739			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.59500	98.23759	9.59500	98.21217			57,570,000,000,000.00	6,000,000,000	0
Total SBS38 SPOT									57,570,000,000,000.00	6,000,000,000	0
Total For SBS38									57,570,000,000,000.00	6,000,000,000	0
SBS39 On 29/01/2030 Spot Bond			10.19000	97.86994	10.19000	97.84307			1,222,800,000,000.00	120,000,000	80,000,000
Total SBS39 SPOT									1,222,800,000,000.00	120,000,000	80,000,000
Total For SBS39									1,222,800,000,000.00	120,000,000	80,000,000
SBS4 On 16/11/2021 Spot Bond			8.93000	101.46711	8.93000	101.44261			14,288,000,000.00	1,600,000	80,800,000
Total SBS4 SPOT									14,288,000,000.00	1,600,000	80,800,000
Total For SBS4									14,288,000,000.00	1,600,000	80,800,000
SBS9 On 07/07/2016 Spot Bond			7.34500	107.36649	7.34500	107.34510			0.00	0	370,000,000
Total SBS9 SPOT									0.00	0	370,000,000
Total For SBS9									0.00	0	370,000,000
SBSI11 On 07/12/2023 Spot Bond			2.36000	126.21833	2.36000	272.95778			0.00	0	60,000,000
Total SBSI11 SPOT									0.00	0	60,000,000
Total For SBSI11									0.00	0	60,000,000
SBSI12 On 31/01/2017 Spot Bond			2.14500	101.01829	2.14500	128.67645			0.00	0	10,000,000
Total SBSI12 SPOT									0.00	0	10,000,000
Total For SBSI12									0.00	0	10,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	22.06584	100.00000	22.01239			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	101.44142			0.00	0	0
Total SGI002 SPOT									0.00	0	0
Total For SGI002									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	21.59088	100.00000	21.53858			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				165.11565	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.77000	113.43389	2.77000	127.24324			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	103.12307	6.50000	103.10495			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.35126			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	99.92049			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.50349			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.71000	102.17253	8.71000	102.14861		6,968,000,000.00	800,000	260,400,000	
Total SHS05 SPOT								6,968,000,000.00	800,000	260,400,000	
Total For SHS05								6,968,000,000.00	800,000	260,400,000	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.04346		0.00	0	0	
Total SHS06 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.75630				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.06220				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	22.95247	100.00000	22.89500				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.29907				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13L On 21/05/2015 Spot Bond			100.00000	88.87460	100.00000	88.66350				0.00	0	0
Total SHS13U SPOT										0.00	0	0
Total For SHS13U										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.26258				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	40.75739	100.00000	40.65646				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	33.76514	100.00000	33.68153				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	29.35199	100.00000	29.28011				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			9.02000	102.92020	9.02000	102.89553				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	101.50484				0.00	0	0
Total SHS20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS20									0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	101.96965			0.00	0	1,600,000,000
Total SHS21 SPOT									0.00	0	1,600,000,000
Total For SHS21									0.00	0	1,600,000,000
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.69418			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.59500	103.69912	7.59500	103.67777		32,506,600,000,000.00	4,280,000,000	2,140,000,000	
Total SLI2 SPOT								32,506,600,000,000.00	4,280,000,000	2,140,000,000	
Total For SLI2								32,506,600,000,000.00	4,280,000,000	2,140,000,000	
SLI3 On 15/08/2023 Spot Bond			8.54500	101.86067	8.54500	101.37023		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			8.08000	100.63758	8.08000	100.61593		53,166,400,000,000.00	6,580,000,000	3,290,000,000	
Total SNT01 SPOT								53,166,400,000,000.00	6,580,000,000	3,290,000,000	
Total For SNT01								53,166,400,000,000.00	6,580,000,000	3,290,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.64547		0.00	0	0	
Total SPDA2 SPOT								0.00	0	0	
Total For SPDA2								0.00	0	0	
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.75202		0.00	0	0	
Total SPDA3 SPOT								0.00	0	0	
Total For SPDA3								0.00	0	0	
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.08534		0.00	0	0	
Total SPDA4 SPOT								0.00	0	0	
Total For SPDA4								0.00	0	0	
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.61602		0.00	0	0	
Total SPDA5 SPOT								0.00	0	0	
Total For SPDA5								0.00	0	0	
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.63262		0.00	0	0	
Total SPDA6 SPOT								0.00	0	0	
Total For SPDA6								0.00	0	0	
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.53107		0.00	0	0	
Total SPG001 SPOT								0.00	0	0	
Total For SPG001								0.00	0	0	
SSA01 On 28/06/2016 Spot Bond			7.78000	104.50449	7.78000	104.48258		0.00	0	0	
Total SSA01 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSA01									0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.37070			0.00	0	0
Total SSA02 SPOT									0.00	0	0
Total For SSA02									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.63680			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.45373			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.78000	100.68945	8.78000	100.66568		5,296,096,000,000.00		603,200,000	441,600,000
Total SSA06 SPOT								5,296,096,000,000.00		603,200,000	441,600,000
Total For SSA06								5,296,096,000,000.00		603,200,000	441,600,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.53763			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	99.99978			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	101.30097			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.72000	90.86057	8.72000	90.83926			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.72000	90.86057	8.72000	90.83926			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 15/01/2020 Spot Bond			8.47000	96.66985	8.47000	96.64770			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	100.17660			0.00	800,000,000	200,000,000
Total SSN008 SPOT									0.00	800,000,000	200,000,000
Total For SSN008									0.00	800,000,000	200,000,000
SSN00 On 15/09/2017 Spot Bond			7.56000	101.79143	7.56000	101.77091			0.00	0	0
Total SSN009 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN009									0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.49500	109.69846	2.49500	110.11566			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			8.19500	101.47300	8.19500	101.45061			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	100.58162			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.67500	108.45208	9.67500	108.42394			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	100.47935			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			9.98000	76.97401	9.98000	76.95364		49,900,000,000,000.00	5,000,000,000	2,500,000,000	
Total SSN021 SPOT								19,900,000,000,000.00	5,000,000,000	2,500,000,000	
Total For SSN021								19,900,000,000,000.00	5,000,000,000	2,500,000,000	
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	101.38528			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	101.40800			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.02027			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	101.57285			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	99.97428			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.63643			0.00	0	0
Total SSN030 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN030										0.00	0	0
SSN03 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN03 On 20/12/2019 Spot Bond				100.00000	0.00000	100.12012				0.00	0	0
Total SSN032 SPOT										0.00	0	0
Total For SSN032										0.00	0	0
SSN03 On 17/03/2020 Spot Bond				100.00000	0.00000	100.19631				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SY121E On 21/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1218 SPOT										0.00	0	0
Total For SY1218										0.00	0	0
SY122C On 29/04/2015 Spot Bond				100.00000	0.00000	99.40485				0.00	0	0
Total SY1220 SPOT										0.00	0	0
Total For SY1220										0.00	0	0
SY1221 On 29/04/2015 Spot Bond				100.00000	0.00000	99.40649				0.00	0	0
Total SY1221 SPOT										0.00	0	0
Total For SY1221										0.00	0	0
SY1222 On 05/05/2015 Spot Bond				100.00000	0.00000	99.29915				0.00	0	0
Total SY1222 SPOT										0.00	0	0
Total For SY1222										0.00	0	0
SY1224 On 14/05/2015 Spot Bond				100.00000	0.00000	99.14116				0.00	0	0
Total SY1224 SPOT										0.00	0	0
Total For SY1224										0.00	0	0
SY122E On 18/05/2015 Spot Bond				100.00000	0.00000	99.10491				0.00	0	0
Total SY1225 SPOT										0.00	0	0
Total For SY1225										0.00	0	0
SY122E On 19/05/2015 Spot Bond				100.00000	0.00000	99.05595				0.00	0	0
Total SY1226 SPOT										0.00	0	0
Total For SY1226										0.00	0	0
SY122E On 22/05/2015 Spot Bond				100.00000	0.00000	99.00496				0.00	0	0
Total SY1228 SPOT										0.00	0	0
Total For SY1228										0.00	0	0
SY122E On 29/05/2015 Spot Bond				100.00000	0.00000	98.87786				0.00	0	0
Total SY1229 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SY1229									0.00	0	0
SY123C On 09/06/2015 Spot Bond				100.00000	0.00000	98.68880			0.00	0	0
Total SY1230 SPOT									0.00	0	0
Total For SY1230									0.00	0	0
SY1231 On 10/06/2015 Spot Bond				100.00000	0.00000	98.66678			0.00	0	0
Total SY1231 SPOT									0.00	0	0
Total For SY1231									0.00	0	0
SY1232 On 17/06/2015 Spot Bond				100.00000	0.00000	98.55059			0.00	0	0
Total SY1232 SPOT									0.00	0	0
Total For SY1232									0.00	0	0
SY1233 On 22/04/2015 Spot Bond				100.00000	0.00000	99.53393			0.00	0	0
Total SY1233 SPOT									0.00	0	0
Total For SY1233									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.51500	102.82562	6.51500	102.80752		3,648,400,000,000.00	560,000,000	280,000,000	
Total SZ18 SPOT								3,648,400,000,000.00	560,000,000	280,000,000	
Total For SZ18								3,648,400,000,000.00	560,000,000	280,000,000	
SZ25 On 30/09/2025 Spot Bond			8.32500	104.57100	8.32500	104.54756		0.00	0	0	
Total SZ25 SPOT								0.00	0	0	
Total For SZ25								0.00	0	0	
TF108L On 22/02/2016 Spot Bond			100.00000	58.76145	100.00000	58.61430		0.00	0	0	
Total TF108U SPOT								0.00	0	0	
Total For TF108U								0.00	0	0	
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	101.27102		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	100.99944		0.00	0	0	
Total TFS112 SPOT								0.00	0	0	
Total For TFS112								0.00	0	0	
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.48189		0.00	0	0	
Total TFS117 SPOT								0.00	0	0	
Total For TFS117								0.00	0	0	
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.11216		0.00	0	0	
Total TFS122 SPOT								0.00	0	0	
Total For TFS122								0.00	0	0	
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.11780		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 21/05/2015 Spot Bond				100.00000	0.00000	100.63944				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS132 On 29/07/2015 Spot Bond				100.00000	0.00000	98.77246				0.00	12,000,000,000	3,000,000,000
Total TFS132 SPOT										0.00	12,000,000,000	3,000,000,000
Total For TFS132										0.00	12,000,000,000	3,000,000,000
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	101.05889				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	101.09439				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.59500	102.75915	7.59500	102.73799				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.34385				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.37963				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	101.45323	7.83000	101.43170				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	101.32416				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	101.36890				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	101.43682				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	101.32416				0.00	0	0
Total TH10A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH10A7									0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.36890			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.16000	84.98837	7.16000	101.31054			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.45656			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.44940			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.62098			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.59776			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	102.29794			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	102.21796			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.32236			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.37963			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.61806	8.73000	101.59407		13,095,000,000,000.00	1,500,000,000	1,500,000,000	
Total TH11A3 SPOT								13,095,000,000,000.00	1,500,000,000	1,500,000,000	
Total For TH11A3								13,095,000,000,000.00	1,500,000,000	1,500,000,000	
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	101.04484		0.00	0	0	
Total TH11A4 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A4										0.00	0	0
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	101.36890				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A€ On 18/07/2041 Spot Bond			8.41500	99.28161	8.41500	100.88715				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	100.86084				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	101.38622				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.46013				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.44046				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.45099				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.61741				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	101.61026				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	101.56610				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	102.17351				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	102.18062				0.00	0	0
Total TH11D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11D2										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				100.00000	0.00000	102.16788				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A: On 21/08/2048 Spot Bond				100.00000	0.00000	100.62016				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.64092				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.71000	102.18872	8.71000	102.47616				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.00000	0.00000	100.62847				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.00000	0.00000	100.65750				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.62000	100.50021	8.62000	100.47678				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.90684				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.95502				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/02/2048 Spot Bond			8.73000	97.37254	8.73000	99.44999				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.69480				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	100.69480				0.00	0	0
Total TH12B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.00915				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.76097				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.76097				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.10520				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.02813				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	101.02813				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.49301				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH9A1: On 18/07/2016 Spot Bond				100.00000	0.00000	101.38802				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.84028	101.06155	6.82318				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.59700				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	101.36102				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.81398				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.36102				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.37902				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.38802				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.35023				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.37902				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.47798				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	101.47798				0.00	0	0
Total THE9B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.47798			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.62185			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	101.65781			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.61286			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	102.33117			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	102.37601			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	102.35808			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL15 On 29/04/2015 Spot Bond			6.60500	105.32106	6.60500	105.30212			0.00	0	550,000,000
Total TL15 SPOT									0.00	0	550,000,000
Total For TL15									0.00	0	550,000,000
TL20 On 22/02/2020 Spot Bond			9.06000	88.80983	9.06000	88.75769			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.64000	107.15629	7.64000	107.13410		419,130,400,000,000.00	54,860,000,000	30,050,000,000	
Total TN17 SPOT								19,130,400,000,000.00	54,860,000,000	30,050,000,000	
Total For TN17								19,130,400,000,000.00	54,860,000,000	30,050,000,000	
TN20 On 17/09/2020 Spot Bond			8.88000	107.18330	8.88000	107.15799		394,272,000,000,000.00	44,400,000,000	21,370,000,000	
Total TN20 SPOT								14,272,000,000,000.00	44,400,000,000	21,370,000,000	

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 TN20									14,272,000,000,000.00	44,400,000,000	21,370,000,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.10260	100.00000	1.09987			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			9.14500	113.90343	9.14500	113.87531			245,086,000,000,000.00	26,800,000,000	11,500,000,000
Total TN23 SPOT									15,086,000,000,000.00	26,800,000,000	11,500,000,000
Total For TN23									15,086,000,000,000.00	26,800,000,000	11,500,000,000
TN25 On 19/08/2025 Spot Bond			9.38500	101.68078	9.38500	101.65502			311,582,000,000,000.00	33,200,000,000	16,130,000,000
Total TN25 SPOT									11,582,000,000,000.00	33,200,000,000	16,130,000,000
Total For TN25									11,582,000,000,000.00	33,200,000,000	16,130,000,000
TN27 On 14/11/2027 Spot Bond			9.42500	99.41981	9.42500	99.39452			194,155,000,000,000.00	20,600,000,000	9,870,000,000
Total TN27 SPOT									14,155,000,000,000.00	20,600,000,000	9,870,000,000
Total For TN27									14,155,000,000,000.00	20,600,000,000	9,870,000,000
TN30 On 09/10/2030 Spot Bond			9.80500	110.35272	9.80500	110.32371			88,245,000,000,000.00	9,000,000,000	23,500,000,000
Total TN30 SPOT									18,245,000,000,000.00	9,000,000,000	23,500,000,000
Total For TN30									18,245,000,000,000.00	9,000,000,000	23,500,000,000
TN40 On 09/10/2040 Spot Bond			10.21000	109.85513	10.21000	109.82508			51,050,000,000,000.00	5,000,000,000	2,500,000,000
Total TN40 SPOT									11,050,000,000,000.00	5,000,000,000	2,500,000,000
Total For TN40									11,050,000,000,000.00	5,000,000,000	2,500,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.32045			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	100.66639			0.00	9,000,000	9,000,000
Total TNF18 SPOT									0.00	9,000,000	9,000,000
Total For TNF18									0.00	9,000,000	9,000,000
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.78966			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	100.80929			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	100.81129			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	100.90800			0.00	0	0
Total TORQ5 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.10845				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	100.81032				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.57321				0.00	0	0
Total TPDA01 SPOT										0.00	0	0
Total For TPDA01										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.73300	10.00000	107.70500				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.61642				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.64923				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	101.39642				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	101.48718				0.00	0	1,100,000,000
Total TPDA05 SPOT										0.00	0	1,100,000,000
Total For TPDA05										0.00	0	1,100,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	99.89298	10.00000	99.86623				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	99.89564	9.75000	99.86957				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	9.89725	100.00000	9.87172				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.19484				0.00	0	0
Total TRAA1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.20634				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.21270				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.21397				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.24933				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.32606				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01U On 31/07/2019 Spot Bond			100.00000	13.08452	100.00000	13.05176				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	99.87242				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	99.61937				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	98.87062				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	98.61283				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	98.04501				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	97.82406				0.00	0	0
Total TSP171 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP171										0.00	0	0
TSP171 On 06/08/2015 Spot Bond				100.00000	0.00000	97.54522				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP172 On 20/08/2015 Spot Bond				100.00000	0.00000	97.25426				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP173 On 03/09/2015 Spot Bond				100.00000	0.00000	96.98318				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP174 On 17/09/2015 Spot Bond				100.00000	0.00000	100.34743				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP175 On 15/10/2015 Spot Bond				100.00000	0.00000	99.19885				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP177 On 29/10/2015 Spot Bond				100.00000	0.00000	95.92509				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP178 On 26/11/2015 Spot Bond				100.00000	0.00000	95.46169				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP179 On 10/12/2015 Spot Bond				100.00000	0.00000	95.11299				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP180 On 21/01/2016 Spot Bond				100.00000	0.00000	94.46263				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP181 On 30/04/2015 Spot Bond				100.00000	0.00000	99.42083				0.00	0	0
Total TSP182 SPOT										0.00	0	0
Total For TSP182										0.00	0	0
TSP182 On 04/02/2016 Spot Bond				100.00000	0.00000	94.25168				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP183 On 18/02/2016 Spot Bond				100.00000	0.00000	93.87429				0.00	0	0
Total TSP184 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				100.00000	0.00000	93.53474				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP185 On 17/03/2016 Spot Bond				100.00000	0.00000	93.13435				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	14.09793	100.00000	14.06264				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC06 On 09/04/2015 Spot Bond			100.00000	96.56085	100.00000	96.30607				0.00	0	0
Total TWC067 SPOT										0.00	0	0
Total For TWC067										0.00	0	0
TWC07 On 13/04/2015 Spot Bond				100.00000	0.00000	101.29500				0.00	0	0
Total TWC079 SPOT										0.00	0	0
Total For TWC079										0.00	0	0
TWC08 On 15/04/2015 Spot Bond				100.00000	0.00000	101.26925				0.00	0	0
Total TWC080 SPOT										0.00	0	0
Total For TWC080										0.00	0	0
TWC08 On 17/04/2015 Spot Bond				100.00000	0.00000	101.17986				0.00	0	0
Total TWC081 SPOT										0.00	0	0
Total For TWC081										0.00	0	0
TWC08 On 20/04/2015 Spot Bond				100.00000	0.00000	101.14113				0.00	0	0
Total TWC082 SPOT										0.00	0	0
Total For TWC082										0.00	0	0
TWC08 On 28/07/2015 Spot Bond				100.00000	0.00000	100.96877				0.00	0	0
Total TWC083 SPOT										0.00	0	0
Total For TWC083										0.00	0	0
TWC08 On 25/05/2015 Spot Bond				100.00000	0.00000	100.79393				0.00	0	0
Total TWC084 SPOT										0.00	0	0
Total For TWC084										0.00	0	0
TWC08 On 27/05/2015 Spot Bond				100.00000	0.00000	100.76575				0.00	0	0
Total TWC085 SPOT										0.00	0	0
Total For TWC085										0.00	0	0
TWC08 On 24/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC086 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC086										0.00	0	0
TWC08 On 02/06/2015 Spot Bond				100.00000	0.00000	100.50247				0.00	0	0
Total TWC087 SPOT										0.00	0	0
Total For TWC087										0.00	0	0
TWC08 On 23/04/2015 Spot Bond				100.00000	0.00000	100.05260				0.00	5,000,000,000	2,500,000,000
Total TWC088 SPOT										0.00	5,000,000,000	2,500,000,000
Total For TWC088										0.00	5,000,000,000	2,500,000,000
TWC08 On 22/06/2015 Spot Bond				100.00000	0.00000	100.05349				0.00	0	0
Total TWC089 SPOT										0.00	0	0
Total For TWC089										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				100.00000	0.00000	100.05489				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWCJ1 On 15/04/2015 Spot Bond				100.00000	0.00000	101.42486				0.00	0	0
Total TWCJ16 SPOT										0.00	0	0
Total For TWCJ16										0.00	0	0
TWCJ1 On 02/06/2015 Spot Bond				100.00000	0.00000	100.55616				0.00	0	0
Total TWCJ17 SPOT										0.00	0	0
Total For TWCJ17										0.00	0	0
TWCM On 15/04/2015 Spot Bond				100.00000	0.00000	101.27897				0.00	0	0
Total TWCM16 SPOT										0.00	0	0
Total For TWCM16										0.00	0	0
TWCM On 02/06/2015 Spot Bond				100.00000	0.00000	100.51014				0.00	0	0
Total TWCM17 SPOT										0.00	0	0
Total For TWCM17										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.63000	110.16895	8.63000	110.14365				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.67762	100.00000	7.66208				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
VJB01L On 20/01/2023 Spot Bond			100.00000	7.50041	100.00000	7.48523				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	99.98305				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKC06 On 29/07/2015 Spot Bond				100.00000	0.00000	101.15527				0.00	0	0
Total VKC06 SPOT										0.00	0	0
Total For VKC06										0.00	0	0
VKC07L On 04/09/2015 Spot Bond			100.00000	69.39163	100.00000	69.25996				0.00	0	0
Total VKC07U SPOT										0.00	0	0
Total For VKC07U										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.92169				0.00	0	0
Total VKE01 SPOT										0.00	0	0
Total For VKE01										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.95088				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	100.95216				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	99.92477				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	99.92269				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.20852	100.00000	7.19394				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.03131	100.00000	7.01708				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00021	100.00000	0.00021				0.00	0	0
Total WRS1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WRS1U									0.00	0	0
WS04 On 30/05/2016 Spot Bond			6.73500	110.43542	6.73500	110.41521			134,700,000,000,000.00	20,000,000,000	10,000,000,000
Total WS04 SPOT									14,700,000,000,000.00	20,000,000,000	10,000,000,000
Total For WS04									14,700,000,000,000.00	20,000,000,000	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.94000	234.96334	1.94000	234.96446			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP1 On 28/05/2015 Spot Bond			6.37500	103.38052	6.37500	103.36266			0.00	0	0
Total WSP1 SPOT									0.00	0	0
Total For WSP1									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.18000	106.54039	7.18000	106.51962			69,143,400,000,000.00	9,630,000,000	4,815,000,000
Total WSP2 SPOT									69,143,400,000,000.00	9,630,000,000	4,815,000,000
Total For WSP2									69,143,400,000,000.00	9,630,000,000	4,815,000,000
WSP3 On 28/05/2019 Spot Bond			7.50000	108.22866	7.50000	108.20665			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.73500	108.24796	7.73500	108.22526			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.83000	108.57969	7.83000	108.55665			42,282,000,000,000.00	5,400,000,000	3,310,000,000
Total WSP5 SPOT									42,282,000,000,000.00	5,400,000,000	3,310,000,000
Total For WSP5									42,282,000,000,000.00	5,400,000,000	3,310,000,000
Z014 On 30/06/2015 Spot Bond			6.00500	98.46111	6.00500	98.44516			0.00	0	0
Total Z014 SPOT									0.00	0	0
Total For Z014									0.00	0	0
Z020 On 19/10/2015 Spot Bond			5.93500	96.75978	5.93500	96.74423			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.00500	98.44516	6.00500	98.42922			0.00	0	0
Total Z071 SPOT									0.00	0	0
Total For Z071									0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.89000	73.68357	6.89000	73.66978			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	67.49613	100.00000	67.36808			0.00	0	0
Total ZA021 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	35.72655	100.00000	35.65877				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										1.86e+017	769,971,636,700	071,217,832,554
Total for SPOT :										1.86e+017	769,971,636,700	071,217,832,554
Total Futures										1.86e+017	769,971,641,696	071,218,234,292
Total Options										0.00	0	42,478
Grand Total:										1.86e+017	769,971,641,696	071,218,276,770