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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2015

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			122.45045	122.45045	122.19733	122.19733			0.00	0	0
EL28 On 06/08/2015 Bond Future			124.44287	124.44287	124.18749	124.18749			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			2,802.67000	2.80267	2,549,550		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Put			2,812.67000	2.81267	2,559,550		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 07/05/2015 Bond Future	124.99	Put			2,792.67000	2.79267	2,539,550		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			802.51000	0.80251	547,130		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			812.51000	0.81251	557,130		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			822.51000	0.82251	567,130		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			9.38340	84.82536	9.40975	84.62573			0.00	0	6,576
ES33	On	06/08/2015	Bond Future			9.46242	86.19835	9.48942	85.99682			0.00	0	0
ES33	On	05/11/2015	Bond Future			9.53485	83.84263	9.56281	83.63678			0.00	0	0
Total ES33 Future												0.00	0	6,576
ES33	On	07/05/2015	Bond Future	9.74	Call			2,441.95000	2.44195	2,641,580		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			2,514.19000	2.51419	2,713,820		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			2,586.34000	2.58634	2,785,970		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			744.29000	0.74429	945,820		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			817.74000	0.81774	1,019,270		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			891.09000	0.89109	1,092,620		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			4,217.37000	4.21737	4,011,520		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			4,375.93000	4.37593	4,170,080		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			4,296.60000	4.29660	4,090,750		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			118.73839	118.73839	118.75965	118.75965			0.00	0	16
I2025	On	06/08/2015	Bond Future			119.50453	119.50453	119.52798	119.52798			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			2,230.35000	2.23035	2,251,610		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			2,240.35000	2.24035	2,261,610		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			2,250.35000	2.25035	2,271,610		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			1,472.02000	1.47202	1,495,470		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			1,482.02000	1.48202	1,505,470		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			1,462.02000	1.46202	1,485,470		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			128.13329	128.13329	127.92484	127.92484			32,033,322.50	250	2,697
I2038	On	06/08/2015			128.90678	128.90678	128.69686	128.69686			0.00	0	0
Total I2038 Future											32,033,322.50	250	2,697
I2038	On	07/05/2015	126.99	Call			934.84000	0.93484	1,143,290		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			924.84000	0.92484	1,133,290		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			914.84000	0.91484	1,123,290		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			686.86000	0.68686	896,780		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			706.86000	0.70686	916,780		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			696.86000	0.69686	906,780		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											32,033,322.50	250	2,697
I2046	On	07/05/2015			126.14115	126.14115	126.02272	126.02272			0.00	0	5,889
I2046	On	06/08/2015			128.19336	128.19336	128.07528	128.07528			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			967.28000	0.96728	848,850		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			977.28000	0.97728	858,850		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			987.28000	0.98728	868,850		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			914.72000	0.91472	796,640		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			924.72000	0.92472	806,640		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			934.72000	0.93472	816,640		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,889
I2050	On	07/05/2015			134.57670	134.57670	134.60030	134.60030			0.00	0	2,753
I2050	On	06/08/2015			135.30699	135.30699	135.33301	135.33301			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			389.70000	0.38970	413,300		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			399.70000	0.39970	423,300		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			409.70000	0.40970	433,300		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			1,656.99000	1.65699	1,683,010		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			1,666.99000	1.66699	1,693,010		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			1,676.99000	1.67699	1,703,010		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			7.94120	123.25398	7.96741	123.03269		8.11	216,927,004.80	1,760	37,293
R186	On	06/08/2015	Bond Future			7.99375	119.95163	8.02071	119.72862		8.24	0.00	0	640
R186	On	05/11/2015	Bond Future			8.03555	121.94582	8.06365	121.71787		8.00	0.00	0	0
R186	On	04/02/2016	Bond Future			8.06511	118.81531	8.09380	118.58691		8.06	0.00	0	5,592
Total R186 Future												216,927,004.80	1,760	43,525
R186	On	07/05/2015	Bond Future	7.45	Put			4,687.01000	4.68701	4,485,880	7.92	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.80	Call			892.42000	0.89242	960,350	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Put			2,315.63000	2.31563	2,162,270	8.04	0.00	0	300
R186	On	07/05/2015	Bond Future	8.00	Call			1,641.92000	1.64192	1,748,530	8.11	0.00	0	0
R186	On	07/05/2015	Bond Future	8.00	Put			1,367.54000	1.36754	1,252,860	8.11	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.10	Call			2,127.56000	2.12756	2,253,840	8.17	0.00	0	0
R186	On	07/05/2015	Bond Future	8.10	Put			1,016.65000	1.01665	921,640	8.17	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.24	Call			2,913.15000	2.91315	3,064,920	8.26	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			644.63000	0.64463	575,110	8.26	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Call			269.51000	0.26951	294,410	7.94	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Put			4,301.82000	4.30182	4,105,430	7.94	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.25	Call			2,973.57000	2.97357	3,127,020	8.27	0.00	0	0
R186	On	07/05/2015	Bond Future	7.45	Call			212.38000	0.21238	232,540	7.92	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			622.96000	0.62296	555,120	8.27	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,034.34000	3.03434	3,189,460	8.28	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			601.72000	0.60172	535,550	8.28	0.00	0	0
R186	On	07/05/2015	Bond Future	8.05	Call			1,876.30000	1.87630	1,992,830	8.14	0.00	0	0
R186	On	07/05/2015	Bond Future	8.05	Put			1,182.64000	1.18264	1,077,880	8.14	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.30	Call			96.56000	0.09656	106,400	7.87	0.00	0	0
R186	On	07/05/2015	Bond Future	7.30	Put			5,911.18000	5.91118	5,699,730	7.87	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Call			165.36000	0.16536	181,460	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Put			5,084.47000	5.08447	4,879,280	7.90	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			1,490.80000	1.49080	1,565,840	8.15	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			3,756.33000	3.75633	3,608,360	8.15	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			2,339.72000	2.33972	2,442,830	8.24	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,593.79000	2.59379	2,473,890	8.24	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			2,380.34000	2.38034	2,484,640	8.24	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,551.60000	2.55160	2,432,890	8.24	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			2,421.66000	2.42166	2,527,150	8.25	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,510.18000	2.51018	2,392,660	8.25	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			7,396.09000	7.39609	7,586,640	8.66	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			426.98000	0.42698	394,520	8.66	0.00	0	5,350
R186	On	05/11/2015	Bond Future	9.00	Put			760.65000	0.76065	718,450	8.34	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			3,850.59000	3.85059	3,978,780	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,433.65000	2.43365	2,333,890	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			3,896.49000	3.89649	4,025,610	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,399.90000	2.39990	2,301,070	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			3,943.04000	3.94304	4,073,080	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,366.87000	2.36687	2,268,960	8.00	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			8,024.50000	8.02450	8,210,250	8.34	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			6,556.07000	6.55607	6,393,070	7.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			1,644.55000	1.64455	1,710,690	7.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			6,497.06000	6.49706	6,334,800	7.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			1,669.42000	1.66942	1,736,300	7.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			6,437.99000	6.43799	6,276,470	7.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			1,619.54000	1.61954	1,684,940	7.81	0.00	0	0
Total R186 Option												0.00	0	34,624
Total For R186												216,927,004.80	1,760	78,149
R197	On	07/05/2015	Bond Future			287.98102	287.98102	288.03265	288.03265			0.00	0	1,044
R197	On	06/08/2015	Bond Future			286.61447	286.61447	286.67139	286.67139			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			5,977.35000	5.97735	6,028,980		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			5,957.35000	5.95735	6,008,980		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			5,967.35000	5.96735	6,018,980		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			1,338.61000	1.33861	1,395,530		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			1,318.61000	1.31861	1,375,530		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			1,328.61000	1.32861	1,385,530		0.00	0	0

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			237.60831	237.60831	237.65088	237.65088			0.00	0	51,055
R202	On	06/08/2015	Bond Future			238.25977	238.25977	238.30663	238.30663			0.00	0	0
Total R202 Future												0.00	0	51,055
R202	On	07/05/2015	Bond Future	238.51	Put			859.12000	0.85912	901,690		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			839.12000	0.83912	881,690		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			849.12000	0.84912	891,690		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Put			1,703.37000	1.70337	1,750,230		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			1,683.37000	1.68337	1,730,230		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			1,693.37000	1.69337	1,740,230		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	51,055
R2023	On	07/05/2015	Bond Future			7.75187	101.50896	7.76280	101.44586		6.40	80,192,078.40	790	15,224
R2023	On	06/08/2015	Bond Future			7.80616	103.15203	7.81730	103.08950		6.23	0.00	0	0
Total R2023 Future												80,192,078.40	790	15,224
R2023	On	07/05/2015	Bond Future	8.14	Call			2,417.04000	2.41704	2,461,770	6.59	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			269.93000	0.26993	251,560	6.59	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,462.71000	2.46271	2,507,940	6.60	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			259.48000	0.25948	241,610	6.60	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,508.68000	2.50868	2,554,410	6.60	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			249.36000	0.24936	231,990	6.60	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,139.59000	3.13959	3,180,740	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			694.03000	0.69403	672,650	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			6,817.56000	6.81756	6,875,550	6.62	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			89.65000	0.08965	85,110	6.62	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,060.20000	3.06020	3,100,740	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			723.49000	0.72349	701,500	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,099.80000	3.09980	3,140,640	6.42	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			708.64000	0.70864	686,950	6.42	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												80,192,078.40	790	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			6.99972	103.94358	7.00059	103.94169		2.07	0.00	0	7,710
R203	On	06/08/2015	Bond Future			7.06185	105.62603	7.06200	105.62574		1.93	0.00	0	0
R203	On	05/11/2015	Bond Future			7.09834	103.21429	7.09917	103.21286		1.78	0.00	0	0
Total R203 Future												0.00	0	7,710
R203	On	07/05/2015	Bond Future	7.24	Call			651.11000	0.65111	649,880	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			134.63000	0.13463	131,510	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			667.19000	0.66719	666,020	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			129.21000	0.12921	126,150	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			683.44000	0.68344	682,320	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			123.97000	0.12397	120,960	2.12	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			249.49000	0.24949	248,020	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			877.75000	0.87775	875,990	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			255.79000	0.25579	254,310	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			864.46000	0.86446	862,690	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			262.19000	0.26219	260,710	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			851.28000	0.85128	849,510	1.90	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			50.78000	0.05078	50,460	1.66	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			1,989.20000	1.98920	1,987,450	1.66	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			52.21000	0.05221	51,880	1.66	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,972.94000	1.97294	1,971,180	1.66	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			53.80000	0.05380	53,470	1.66	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,956.84000	1.95684	1,955,080	1.66	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			8.30691	99.63219	8.33815	99.37478			0.00	0	5,805
R2030	On	06/08/2015	Bond Future			8.36368	97.23654	8.39574	96.97650			0.00	0	0
Total R2030 Future												0.00	0	5,805
R2030	On	07/05/2015	Bond Future	8.74	Call			3,227.33000	3.22733	3,484,740		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			3,305.70000	3.30570	3,563,110		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			3,383.97000	3.38397	3,641,380		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			5,344.51000	5.34451	5,084,470		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			5,519.25000	5.51925	5,259,210		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			5,431.83000	5.43183	5,171,790		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			8.43550	99.27760	8.46671	99.00316			0.00	0	18
R2032 On 06/08/2015 Bond Future			8.49012	100.88473	8.52210	100.60740			0.00	0	0
R2032 On 05/11/2015 Bond Future			8.53656	98.40545	8.56962	98.12239			0.00	0	0
Total R2032 Future									0.00	0	18
R2032 On 07/05/2015 Bond Future	8.49	Call			204.06000	0.20406	478,500		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			291.49000	0.29149	565,930		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			378.80000	0.37880	653,240		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			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Put			278.37000	0.27837	1,040		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Call			0.00000	0.00000	85,800		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			191.53000	0.19153	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			0.00000	0.00000	172,530		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			104.80000	0.10480	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			4,956.81000	4.95681	4,673,750		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			5,140.65000	5.14065	4,857,590		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Put			5,048.67000	5.04867	4,765,610		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			8.51999	102.15335	8.54097	101.94790			50,668,061.60	496	32,365
R2037 On 06/08/2015 Bond Future			8.57431	99.54803	8.59574	99.34082			0.00	0	1,954
R2037 On 05/11/2015 Bond Future			8.61690	101.20358	8.63903	100.99180			0.00	0	0
Total R2037 Future									50,668,061.60	496	34,319
R2037 On 07/05/2015 Bond Future	8.99	Call			4,242.89000	4.24289	4,448,340		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			4,334.12000	4.33412	4,539,570		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			4,425.22000	4.42522	4,630,670		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			1,377.47000	1.37747	1,584,680		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			1,471.84000	1.47184	1,679,050		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			1,566.07000	1.56607	1,773,280		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			6,305.62000	6.30562	6,093,840		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			6,516.21000	6.51621	6,304,430		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			6,410.83000	6.41083	6,199,050		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												50,668,061.60	496	34,319
R204	On	07/05/2015	Bond Future			7.25491	105.43820	7.25056	105.45200		3.11	0.00	0	14,509
R204	On	06/08/2015	Bond Future			7.32193	103.10874	7.31665	103.12441		3.12	0.00	0	100
R204	On	05/11/2015	Bond Future			7.36721	104.82282	7.36187	104.83760		2.96	0.00	0	0
Total R204 Future												0.00	0	14,609
R204	On	07/05/2015	Bond Future	7.49	Call			968.78000	0.96878	954,690	3.18	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			212.42000	0.21242	212,130	3.18	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			992.06000	0.99206	977,910	3.18	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			204.26000	0.20426	203,910	3.18	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,015.44000	1.01544	1,001,240	3.18	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			196.22000	0.19622	195,820	3.18	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,244.09000	3.24409	3,228,480	3.33	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			61.45000	0.06145	61,510	3.33	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			1,593.04000	1.59304	1,579,200	3.22	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			345.94000	0.34594	347,770	3.22	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,614.69000	1.61469	1,600,790	3.22	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			338.36000	0.33836	340,130	3.22	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,636.46000	1.63646	1,622,510	3.22	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			330.91000	0.33091	332,630	3.22	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			108.23000	0.10823	105,920	2.80	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,215.40000	3.21540	3,227,870	2.80	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			102.62000	0.10262	100,400	2.80	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,267.27000	3.26727	3,279,830	2.80	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			105.25000	0.10525	102,990	2.80	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,241.16000	3.24116	3,253,680	2.80	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	15,308
R2044	On	07/05/2015	Bond Future			8.55289	104.51534	8.57382	104.28915			0.00	0	9,494
R2044	On	06/08/2015	Bond Future			8.60395	101.82293	8.62532	101.59462			0.00	0	0
R2044	On	05/11/2015	Bond Future			8.64398	103.51634	8.66601	103.28310			0.00	0	0
Total R2044 Future												0.00	0	9,494
R2044	On	07/05/2015	Bond Future	9.00	Call			4,427.77000	4.42777	4,653,960		0.00	0	0

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			4,527.73000	4.52773	4,753,920		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			4,327.65000	4.32765	4,553,840		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			1,419.19000	1.41919	1,647,500		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Call			1,210.57000	1.21057	1,438,880		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Call			1,314.97000	1.31497	1,543,280		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.25	Put			4,562.03000	4.56203	4,328,790		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			4,448.36000	4.44836	4,215,120		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			4,675.92000	4.67592	4,442,680		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			8.52957	104.13131	8.55551	103.84149			0.00	0	37,576
R2048 On 06/08/2015 Bond Future			8.57555	105.81672	8.60203	105.52393			0.00	0	745
R2048 On 05/11/2015 Bond Future			8.61633	103.14388	8.64360	102.84510			0.00	0	0
Total R2048 Future									0.00	0	38,321
R2048 On 07/05/2015 Bond Future	9.26	Call			7,354.20000	7.35420	7,644,020		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			7,158.40000	7.15840	7,448,220		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			7,256.39000	7.25639	7,546,210		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			1,502.06000	1.50206	1,794,850		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			1,609.42000	1.60942	1,902,210		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			1,716.58000	1.71658	2,009,370		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			7,605.49000	7.60549	7,306,710		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			7,481.78000	7.48178	7,183,000		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			7,358.32000	7.35832	7,059,540		0.00	0	0

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			7.41697	101.67830	7.42820	101.63476		4.11	0.00	0	34,649
R207 On 06/08/2015 Bond Future			7.48236	99.68146	7.49393	99.63879		4.12	0.00	0	100
R207 On 05/11/2015 Bond Future			7.52496	101.33876	7.53763	101.29429		3.95	0.00	0	0
R207 On 04/02/2016 Bond Future			7.54604	99.49892	7.55875	99.45662		3.84	0.00	0	0
Total R207 Future									0.00	0	34,749
R207 On 07/05/2015 Bond Future	7.73	Call			1,379.01000	1.37901	1,408,060	4.18	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			217.44000	0.21744	202,950	4.18	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			3,106.53000	3.10653	3,147,780	4.36	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			19.38000	0.01938	17,090	4.36	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			3,142.77000	3.14277	3,184,130	4.36	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			18.33000	0.01833	16,150	4.36	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			3,179.05000	3.17905	3,220,510	4.36	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			17.33000	0.01733	15,250	4.36	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			961.82000	0.96182	979,100	4.11	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			1,087.04000	1.08704	1,061,650	4.11	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			1,550.08000	1.55008	1,574,150	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			647.65000	0.64765	629,050	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			1,573.88000	1.57388	1,598,190	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			634.98000	0.63498	616,620	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			1,597.62000	1.59762	1,622,160	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			622.28000	0.62228	604,150	4.19	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			1,679.26000	1.67926	1,703,020	4.02	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			972.23000	0.97223	951,520	4.02	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			1,700.44000	1.70044	1,724,390	4.02	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			958.63000	0.95863	938,110	4.02	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			1,721.44000	1.72144	1,745,580	4.02	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Put			944.87000	0.94487	924,540	4.02	0.00	0	0
R207 On 05/11/2015 Bond Future	7.43	Call			1,095.51000	1.09551	1,113,340	3.94	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			1,474.06000	1.47406	1,447,420	3.94	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Call			1,343.31000	1.34331	1,361,740	3.84	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Put			1,539.00000	1.53900	1,515,130	3.84	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Call			1,359.83000	1.35983	1,378,420	3.84	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Put			1,522.18000	1.52218	1,498,470	3.84	0.00	0	0
R207 On 04/02/2016 Bond Future	7.27	Call			995.87000	0.99587	1,010,780	3.79	0.00	0	43
R207 On 04/02/2016 Bond Future	7.27	Put			1,962.22000	1.96222	1,934,830	3.79	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Call			1,326.91000	1.32691	1,345,180	3.84	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Put			1,555.96000	1.55596	1,531,930	3.84	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 Option									0.00	0	232
Total For R207									0.00	0	34,981
R208 On 07/05/2015 Bond Future			7.52964	97.11128	7.55101	97.01344		5.20	0.00	0	60,821
R208 On 06/08/2015 Bond Future			7.58599	98.68332	7.60818	98.58544		5.05	0.00	0	100
R208 On 05/11/2015 Bond Future			7.62840	96.92300	7.65208	96.82240		5.01	0.00	0	0
Total R208 Future									0.00	0	60,921
R208 On 07/05/2015 Bond Future	8.01	Call			2,218.99000	2.21899	2,299,300	5.41	0.00	0	0
R208 On 07/05/2015 Bond Future	8.01	Put			146.48000	0.14648	128,950	5.41	0.00	0	0
R208 On 07/05/2015 Bond Future	7.99	Call			2,142.78000	2.14278	2,221,910	5.41	0.00	0	0
R208 On 07/05/2015 Bond Future	7.99	Put			159.44000	0.15944	140,730	5.41	0.00	0	0
R208 On 07/05/2015 Bond Future	8.00	Call			2,180.78000	2.18078	2,260,510	5.41	0.00	0	0
R208 On 07/05/2015 Bond Future	8.00	Put			152.84000	0.15284	134,730	5.41	0.00	0	0
R208 On 06/08/2015 Bond Future	8.85	Call			5,357.61000	5.35761	5,449,760	5.37	0.00	0	0
R208 On 06/08/2015 Bond Future	8.01	Put			566.57000	0.56657	535,690	5.13	0.00	0	0
R208 On 06/08/2015 Bond Future	8.85	Put			68.01000	0.06801	62,280	5.37	0.00	0	198
R208 On 06/08/2015 Bond Future	7.99	Call			2,256.39000	2.25639	2,322,450	5.13	0.00	0	0
R208 On 06/08/2015 Bond Future	7.99	Put			591.06000	0.59106	559,240	5.13	0.00	0	0
R208 On 06/08/2015 Bond Future	8.00	Call			2,287.19000	2.28719	2,353,720	5.13	0.00	0	0
R208 On 06/08/2015 Bond Future	8.00	Put			578.71000	0.57871	547,360	5.13	0.00	0	0
R208 On 06/08/2015 Bond Future	8.01	Call			2,318.16000	2.31816	2,385,160	5.13	0.00	0	0
R208 On 05/11/2015 Bond Future	7.74	Call			1,739.10000	1.73910	1,791,280	5.01	0.00	0	0
R208 On 05/11/2015 Bond Future	7.74	Put			1,366.71000	1.36671	1,318,290	5.01	0.00	0	0
R208 On 05/11/2015 Bond Future	7.75	Call			1,762.21000	1.76221	1,814,830	5.01	0.00	0	0
R208 On 05/11/2015 Bond Future	7.75	Put			1,347.58000	1.34758	1,299,600	5.01	0.00	0	0
R208 On 05/11/2015 Bond Future	7.76	Call			1,785.79000	1.78579	1,838,840	5.01	0.00	0	0
R208 On 05/11/2015 Bond Future	7.76	Put			1,328.94000	1.32894	1,281,390	5.01	0.00	0	0
R208 On 05/11/2015 Bond Future	8.48	Call			3,868.58000	3.86858	3,948,220	5.24	0.00	0	0
R208 On 05/11/2015 Bond Future	8.48	Put			430.29000	0.43029	409,330	5.24	0.00	0	2,200
Total R208 Option									0.00	0	2,398
Total For R208									0.00	0	63,319
R209 On 07/05/2015 Bond Future			8.46623	79.16103	8.49223	78.95069		12.83	111,221,247.15	1,405	17,748
R209 On 06/08/2015 Bond Future			8.51414	80.44253	8.54068	80.23006		12.59	0.00	0	100
R209 On 05/11/2015 Bond Future			8.55472	78.63099	8.58206	78.41414		12.86	0.00	0	0
Total R209 Future									111,221,247.15	1,405	17,848
R209 On 07/05/2015 Bond Future	7.30	Call			3.99000	0.00399	4,380	12.30	0.00	0	0
R209 On 07/05/2015 Bond Future	9.00	Put			308.92000	0.30892	270,780	13.29	0.00	0	0
R209 On 07/05/2015 Bond Future	9.01	Call			4,314.05000	4.31405	4,487,310	13.30	0.00	0	0
R209 On 07/05/2015 Bond Future	9.01	Put			297.87000	0.29787	260,790	13.30	0.00	0	0
R209 On 07/05/2015 Bond Future	7.30	Put			10,594.66000	10.59466	10,384,710	12.30	0.00	0	0
R209 On 07/05/2015 Bond Future	8.30	Call			867.56000	0.86756	929,330	12.73	0.00	0	0

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			2,443.06000	2.44306	2,294,490	12.73	0.00	0	700
R209	On	07/05/2015	Bond Future	8.99	Call			4,187.34000	4.18734	4,358,460	13.28	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			320.39000	0.32039	281,170	13.28	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,250.54000	4.25054	4,422,740	13.29	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			4,742.78000	4.74278	4,891,400	12.95	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,125.76000	1.12576	1,061,910	12.95	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,961.11000	9.96111	10,160,110	13.28	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			156.40000	0.15640	142,930	13.28	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			4,636.61000	4.63661	4,783,490	12.93	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,168.46000	1.16846	1,102,870	12.93	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			4,689.58000	4.68958	4,837,340	12.94	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,146.94000	1.14694	1,082,230	12.94	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			6,124.63000	6.12463	5,967,090	12.49	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			1,344.06000	1.34406	1,401,830	12.48	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			6,250.85000	6.25085	6,091,770	12.48	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			1,367.42000	1.36742	1,425,950	12.48	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			6,187.54000	6.18754	6,029,220	12.48	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			1,391.04000	1.39104	1,450,350	12.49	0.00	0	0
Total R209 Option												0.00	0	3,614
Total For R209												111,221,247.15	1,405	21,462
R210	On	07/05/2015	Bond Future			175.00355	175.00355	174.64520	174.64520			0.00	0	829
R210	On	06/08/2015	Bond Future			177.85090	177.85090	177.48936	177.48936			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			2,344.80000	2.34480	1,986,450		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			2,354.80000	2.35480	1,996,450		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			2,364.80000	2.36480	2,006,450		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			1,500.64000	1.50064	1,139,100		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			1,510.64000	1.51064	1,149,100		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			1,520.64000	1.52064	1,159,100		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			131.34813	131.34813	131.37248	131.37248			0.00	0	1,120
R211	On	06/08/2015	Bond Future			131.86703	131.86703	131.89380	131.89380			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	Put			3,637.52000	3.63752	3,661,870		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			3,617.52000	3.61752	3,641,870		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			3,627.52000	3.62752	3,651,870		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			3,116.20000	3.11620	3,142,970		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			3,096.20000	3.09620	3,122,970		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			3,106.20000	3.10620	3,132,970		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			137.66296	137.66296	137.68779	137.68779			0.00	0	1,145
R212	On	06/08/2015	Bond Future			138.12665	138.12665	138.15404	138.15404			0.00	0	0
Total R212 Future												0.00	0	1,145
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Put			3,322.21000	3.32221	3,347,040		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			3,302.21000	3.30221	3,327,040		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Put			3,312.21000	3.31221	3,337,040		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			2,835.96000	2.83596	2,863,350		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			2,845.96000	2.84596	2,873,350		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			2,855.96000	2.85596	2,883,350		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			8.34797	89.65874	8.38417	89.37123		10.98	0.00	0	16,829
R213	On	06/08/2015	Bond Future			8.39883	91.10999	8.43594	90.81916		10.75	0.00	0	0
R213	On	05/11/2015	Bond Future			8.44386	89.07894	8.48218	88.78232		10.94	0.00	0	0
Total R213 Future												0.00	0	16,829
R213	On	07/05/2015	Bond Future	8.74	Call			3,249.32000	3.24932	3,465,880	11.17	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			492.44000	0.49244	421,490	11.17	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			3,308.25000	3.30825	3,526,650	11.18	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			475.67000	0.47567	406,560	11.18	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			3,367.55000	3.36755	3,587,750	11.19	0.00	0	0

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			459.37000	0.45937	392,060	11.19	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			2,647.31000	2.64731	2,798,900	10.75	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			2,226.07000	2.22607	2,086,830	10.75	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			2,688.32000	2.68832	2,841,380	10.75	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,189.47000	2.18947	2,051,700	10.75	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			2,730.11000	2.73011	2,884,640	10.76	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,153.75000	2.15375	2,017,450	10.76	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			985.11000	0.98511	1,051,000	10.61	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			6,989.82000	6.98982	6,759,090	10.61	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			1,003.95000	1.00395	1,070,800	10.61	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			6,923.99000	6.92399	6,694,220	10.61	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			1,022.82000	1.02282	1,090,640	10.61	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			6,858.30000	6.85830	6,629,500	10.61	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			8.48407	80.62826	8.50998	80.40460		13.54	8,062,826.00	100	15,271
R214	On	06/08/2015	Bond Future			8.52909	81.93337	8.55554	81.70725		13.30	0.00	0	0
R214	On	05/11/2015	Bond Future			8.56895	80.00303	8.59617	79.77231		13.61	0.00	0	0
R214	On	04/02/2016	Bond Future			8.60230	81.42638	8.62994	81.19390		13.29	0.00	0	4,320
Total R214 Future												8,062,826.00	100	19,591
R214	On	07/05/2015	Bond Future	9.14	Put			217.26000	0.21726	188,160	14.17	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			5,424.22000	5.42422	5,619,650	14.18	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			209.18000	0.20918	180,950	14.18	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			5,493.39000	5.49339	5,689,660	14.19	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			201.37000	0.20137	173,980	14.19	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			5,355.19000	5.35519	5,549,750	14.17	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			3,530.79000	3.53079	3,660,390	13.30	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			1,982.62000	1.98262	1,886,100	13.30	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			3,579.39000	3.57939	3,710,080	13.30	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			1,948.71000	1.94871	1,853,280	13.30	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			3,628.69000	3.62869	3,760,470	13.31	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			1,915.63000	1.91563	1,821,290	13.31	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			6,759.35000	6.75935	6,590,080	13.21	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			1,470.82000	1.47082	1,533,080	13.22	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			6,690.60000	6.69060	6,522,140	13.22	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			1,420.76000	1.42076	1,481,400	13.20	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			6,828.33000	6.82833	6,658,250	13.20	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			1,445.76000	1.44576	1,507,210	13.21	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			1,849.13000	1.84913	1,916,800	12.89	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			7,529.32000	7.52932	7,364,510	12.89	0.00	0	0

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			1,876.09000	1.87609	1,944,490	12.90	0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Put			7,462.53000	7.46253	7,298,450	12.90	0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Call			1,903.02000	1.90302	1,972,150	12.91	0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Put			7,395.88000	7.39588	7,232,530	12.91	0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									8,062,826.00	100	19,591
Total for Bond									499,104,540.45	4,801	434,565
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			491.14300	491.14300	490.43500	490.43500			0.00	0	464
GOVI	On	06/08/2015	GOVI			499.00400	499.00400	498.29200	498.29200			0.00	0	29
GOVI	On	05/11/2015	GOVI			507.37700	507.37700	506.64800	506.64800			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVI Future									0.00	0	493
GOVI On 07/05/2015 GOVI	449.99	Call			404,450.00000	40.44500	411,530,000		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			404,350.00000	40.43500	411,430,000		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			404,250.00000	40.42500	411,330,000		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			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			17,180.00000	1.71800	10,060,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			16,980.00000	1.69800	9,860,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			17,080.00000	1.70800	9,960,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			233,520.00000	23.35200	226,230,000		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			233,620.00000	23.36200	226,330,000		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			233,420.00000	23.34200	226,130,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	493
Total for GOVI									0.00	0	493
AL12 On 07/05/2015 Index Future			553.03500	553.03500	551.55400	551.55400			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			455.60000	455.60000	455.41400	455.41400			0.00	0	122
AL37 On 06/08/2015 Index Future			462.89300	462.89300	462.71100	462.71100			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			540.88600	540.88600	540.10000	540.10000			0.00	0	3
AL7T On 06/08/2015 Index Future			549.54300	549.54300	548.75300	548.75300			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			495.05500	495.05500	494.30600	494.30600			0.00	0	577
ALBI On 06/08/2015 Index Future			502.97900	502.97900	502.22500	502.22500			0.00	0	10
ALBI On 05/11/2015 Index Future			511.41800	511.41800	510.64700	510.64700			0.00	0	0
Total ALBI Future									0.00	0	587
Total For ALBI									0.00	0	587
IGOV On 07/05/2015 Index Future			225.50100	225.50100	225.43500	225.43500			0.00	0	1,086

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			229.12900	229.12900	229.06500	229.06500			0.00	0	100
IGOV	On	05/11/2015	Index Future			232.99200	232.99200	232.92400	232.92400			0.00	0	0
Total IGOV Future												0.00	0	1,186
Total For IGOV												0.00	0	1,186
ILBI	On	07/05/2015	Index Future			610.69200	610.69200	610.51200	610.51200			0.00	0	0
ILBI	On	06/08/2015	Index Future			620.64800	620.64800	620.46700	620.46700			0.00	0	159
Total ILBI Future												0.00	0	159
Total For ILBI												0.00	0	159
Total for Index												0.00	0	2,057
JIBAR f	On	18/03/2015	Jibar Future			6.11000	93.89000	6.11000	93.89000			0.00	0	2,850
JIBAR f	On	15/04/2015	Jibar Future			6.18000	93.82000	6.21000	93.79000			0.00	0	0
JIBAR f	On	20/05/2015	Jibar Future			6.22000	93.78000	6.24000	93.76000			0.00	0	0
JIBAR f	On	17/06/2015	Jibar Future			6.31000	93.69000	6.34000	93.66000			0.00	0	5,000
JIBAR f	On	15/07/2015	Jibar Future			6.35000	93.65000	6.38000	93.62000			0.00	0	0
JIBAR f	On	19/08/2015	Jibar Future			6.46000	93.54000	6.49000	93.51000			0.00	0	0
JIBAR f	On	16/09/2015	Jibar Future			6.50000	93.50000	6.53000	93.47000			0.00	0	0
JIBAR f	On	15/12/2015	Jibar Future			6.77000	93.23000	6.80000	93.20000			0.00	0	0
JIBAR f	On	16/03/2016	Jibar Future			6.94000	93.06000	6.96000	93.04000			0.00	0	0
JIBAR f	On	15/06/2016	Jibar Future			7.14000	92.86000	7.16000	92.84000			0.00	0	0
JIBAR f	On	21/09/2016	Jibar Future			7.29000	92.71000	7.32000	92.68000			0.00	0	0
JIBAR f	On	21/12/2016	Jibar Future			7.43000	92.57000	7.45000	92.55000			0.00	0	0
Total Jibar Future												0.00	0	7,850
Total For JIBAR FUTURE												0.00	0	7,850
Total for Jibar												0.00	0	7,850
Total for Derivatives :												499,104,540.45	4,801	444,965
AA02	On	28/03/2016	Spot Bond				100.00000	0.00000	101.46262			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			6.69500	103.89405	6.69500	103.87517			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	99.88700			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			8.39000	102.89197	8.39000	102.86861			8,390,000,000,000.00	1,000,000,000	500,000,000
Total AA05 SPOT												8,390,000,000,000.00	1,000,000,000	500,000,000
Total For AA05												8,390,000,000,000.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.32109			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			8.98000	106.40186	8.98000	106.37618			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	106.44200	10.00000	106.41400			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	100.46552			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	100.54305			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			9.25500	99.77409	9.25500	99.74915		5,861,498,766,000.00	633,333,200	316,666,600	
Total AB013 SPOT								5,861,498,766,000.00	633,333,200	316,666,600	
Total For AB013								5,861,498,766,000.00	633,333,200	316,666,600	
AB014L On 19/11/2024 Spot Bond			100.00000	10.11652	100.00000	10.09118			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	103.56127	10.84000	103.53107			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	11.49892	100.00000	11.47539			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			6.74500	99.87081	6.74500	99.85239			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	101.47875			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			8.55000	107.16352	8.55000	107.13875			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	107.53600	10.00000	107.50800			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			2.38000	125.98307	2.38000	272.55968			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN06: On 17/03/2016 Spot Bond				100.00000	0.00000	100.46656			0.00	500,000,000	500,000,000
Total ABFN06 SPOT									0.00	500,000,000	500,000,000
Total For ABFN06									0.00	500,000,000	500,000,000
ABFN07: On 17/03/2018 Spot Bond				100.00000	0.00000	100.27552			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	100.03950			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	100.04047			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	99.38720			0.00	0	100,000,000
Total ABFN10 SPOT									0.00	0	100,000,000
Total For ABFN10									0.00	0	100,000,000
ABFN11: On 09/04/2017 Spot Bond				100.00000	0.00000	100.91032			0.00	0	1,500,000,000
Total ABFN11 SPOT									0.00	0	1,500,000,000
Total For ABFN11									0.00	0	1,500,000,000
ABFN12: On 09/04/2019 Spot Bond				100.00000	0.00000	100.85474			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			2.12000	173.48108	2.12000	173.48110			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	164.20063	2.76000	164.19781			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	174.94335	2.17000	174.94313			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	186.90420	1.82000	186.90576			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			7.94625	80.33898	7.94625	80.32215			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			7.94625	80.33898	7.94625	80.32215			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	98.12000			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	99.91926			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	96.78000			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	95.87000			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	95.31000			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	93.89000			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	93.22000			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	101.46031			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	101.32474			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	92.88000				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	92.16000				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	91.88000				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	91.61000				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	99.84007				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			6.98500	103.21437	6.98500	103.19528				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	101.35713				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	90.27000				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	89.74000				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	94.27729	2.69500	108.17845				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.49000	102.43860	2.49000	161.48489				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			2.32000	118.05136	2.32000	216.26299				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	87.92000				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			9.33500	91.65749	9.33500	91.63477				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	100.34000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	81.70000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.64012				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	95.93000				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	104.68500				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	108.58041	9.63000	108.55237				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	99.47000				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			9.33500	110.74742	9.33500	110.71968				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			8.68500	94.23034	8.68500	94.20834				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	106.02000				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	116.74000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.43000	110.04287	9.43000	110.01502				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	89.96000				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	100.17622			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.98845			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.10000	104.72569	8.10000	104.70309		1,573,830,000,000.00	194,300,000	1,498,700,000	
Total ABS10 SPOT								1,573,830,000,000.00	194,300,000	1,498,700,000	
Total For ABS10								1,573,830,000,000.00	194,300,000	1,498,700,000	
ABS11 On 09/04/2021 Spot Bond			8.69000	107.61483	8.69000	107.58968		8,690,000,000,000.00	1,000,000,000	500,000,000	
Total ABS11 SPOT								8,690,000,000,000.00	1,000,000,000	500,000,000	
Total For ABS11								8,690,000,000,000.00	1,000,000,000	500,000,000	
ABS5 On 01/05/2015 Spot Bond			6.85500	103.33490	6.85500	103.31565		0.00	0	0	
Total ABS5 SPOT								0.00	0	0	
Total For ABS5								0.00	0	0	
ABS6 On 01/06/2020 Spot Bond			8.77000	100.09419	8.77000	100.07058		106,490,602,000,000.00	12,142,600,000	3,681,800,000	
Total ABS6 SPOT								106,490,602,000,000.00	12,142,600,000	3,681,800,000	
Total For ABS6								106,490,602,000,000.00	12,142,600,000	3,681,800,000	
ABS7 On 11/09/2026 Spot Bond			9.53000	95.18223	9.53000	95.15815		27,827,600,000,000.00	2,920,000,000	1,460,000,000	
Total ABS7 SPOT								27,827,600,000,000.00	2,920,000,000	1,460,000,000	
Total For ABS7								27,827,600,000,000.00	2,920,000,000	1,460,000,000	
ABS9 On 17/03/2016 Spot Bond			7.43000	101.89759	7.43000	101.87739		0.00	0	70,000,000	
Total ABS9 SPOT								0.00	0	70,000,000	
Total For ABS9								0.00	0	70,000,000	
ABSI2 On 07/12/2023 Spot Bond			2.19000	218.03735	2.19000	276.25285		0.00	0	0	
Total ABSI2 SPOT								0.00	0	0	
Total For ABSI2								0.00	0	0	
ABSI3 On 31/01/2017 Spot Bond			2.04000	126.10815	2.04000	128.92110		0.00	0	0	
Total ABSI3 SPOT								0.00	0	0	
Total For ABSI3								0.00	0	0	
ABSI4 On 31/01/2022 Spot Bond			2.17500	129.65310	2.17500	132.25723		0.00	0	0	
Total ABSI4 SPOT								0.00	0	0	
Total For ABSI4								0.00	0	0	
ACIF1U On 08/07/2025 Spot Bond			100.00000	0.00642	100.00000	0.00640		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	99.60647	100.00000	99.33871				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			11.14500	101.21781	11.14500	101.18852				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	100.75188				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	8.58993	100.00000	6.85493				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	100.77007				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	101.02755				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	51.20000	100.00000	40.85857				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	100.73369				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL04E On 22/10/2018 Spot Bond			11.00000	68.74004	11.00000	68.72039				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	32.76800	100.00000	40.85857				0.00	0	500,000,000
Total ACL04U SPOT										0.00	0	500,000,000
Total For ACL04U										0.00	0	500,000,000
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	99.97753			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	99.97518			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	99.97858			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	99.97787			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	99.97756			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	101.11215			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	101.11215			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	101.11833			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	101.11833			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	101.10598			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	94.84995			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	107.53600	10.00000	107.50800			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	99.85592			0.00	0	0
Total ACL092 SPOT									0.00	0	0
Total For ACL092									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	99.97834			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	99.97740			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	99.97706			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	99.97764			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	99.97917			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.17000	103.16720	9.17000	103.14122			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	101.19423			0.00	0	0
Total ACL118 SPOT									0.00	0	0
Total For ACL118									0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	101.82342			0.00	0	0
Total ACL120 SPOT									0.00	0	0
Total For ACL120									0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL122 SPOT									0.00	0	0
Total For ACL122									0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	88.94746			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	190.52228				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	190.62390				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	99.97851				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	100.95307				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	100.37900				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	100.95339				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	101.10184				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	101.53438				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	107.53600	10.00000	107.50800				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	100.21937				0.00	0	1,206,000
Total ACL143 SPOT										0.00	0	1,206,000
Total For ACL143										0.00	0	1,206,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.12076				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	99.97844				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	100.96954				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	99.98135				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	99.98181				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	99.98092				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	99.97915				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	99.98011				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	99.98127				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	99.98098				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	100.00000	10.23000	99.97244				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	99.98050				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	99.98114				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	120.88604				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167 On 20/06/2019 Spot Bond			9.33000	104.01449	9.33000	103.98844			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	99.97916			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	117.04618	1.75000	117.17882			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	99.98235			0.00	0	0
Total ACL170 SPOT									0.00	0	0
Total For ACL170									0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	99.98077			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	99.97793			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	99.97724			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	99.97861			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	100.13782			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	99.63510			0.00	0	3,000,000
Total ACL181 SPOT									0.00	0	3,000,000
Total For ACL181									0.00	0	3,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.47643			0.00	0	700,000,000
Total ACL182 SPOT									0.00	0	700,000,000
Total For ACL182									0.00	0	700,000,000
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	99.97886			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	100.92174				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	99.97738				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	99.97958				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	99.97823				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	99.97786				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	100.25403				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	100.45678				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	99.97785				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	99.97785				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	99.97505				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	99.97779				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	99.97665				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.71735				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	99.97505				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL20€ On 21/11/2016 Spot Bond				100.00000	0.00000	96.94938				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	99.97738				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	99.97615				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	138.60715				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	139.59325				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL20€ On 20/03/2016 Spot Bond				100.00000	0.00000	99.97916				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL20€ On 20/03/2018 Spot Bond				100.00000	0.00000	99.97935				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21€ On 20/05/2018 Spot Bond				100.00000	0.00000	100.53300				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	99.97883				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.98020				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	99.97793				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	99.97913				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	99.97916				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	99.97879				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	100.21283				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	101.03782				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	101.07352				0.00	0	1,000,000,000
Total ADCB03 SPOT										0.00	0	1,000,000,000
Total For ADCB03										0.00	0	1,000,000,000
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.48154				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	102.25013				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	22.60977	100.00000	22.55316				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	12.46653	100.00000	12.43566				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	100.48221				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.24095			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	101.36136			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	101.52179			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	101.19823			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			7.88500	101.41708	7.88500	101.39553			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	101.53426			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	101.78033			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.85000	99.22349	8.85000	99.20015		1,054,920,000,000.00	119,200,000	2,943,200,000	
Total AIR01 SPOT								1,054,920,000,000.00	119,200,000	2,943,200,000	
Total For AIR01								1,054,920,000,000.00	119,200,000	2,943,200,000	
AIR02 On 30/04/2023 Spot Bond			9.43000	117.06233	9.43000	117.03270		0.00	0	0	
Total AIR02 SPOT								0.00	0	0	
Total For AIR02								0.00	0	0	
AIR03 On 09/03/2016 Spot Bond			7.12000	103.76614	7.12000	103.74640		0.00	0	0	
Total AIR03 SPOT								0.00	0	0	
Total For AIR03								0.00	0	0	
AIR04 On 29/05/2024 Spot Bond			9.07500	103.88753	9.07500	103.86207		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	16.01007	100.00000	15.97444		0.00	0	0	
Total AIR04U SPOT								0.00	0	0	
Total For AIR04U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			9.75000	104.99849	9.75000	104.97088			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			2.74000	165.98552	2.74000	165.98274			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.28082			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	100.25407			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	82.57919	100.00000	82.39278			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	101.72230			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.85354			0.00	0	6,280,000,000
Total APF02 SPOT									0.00	0	6,280,000,000
Total For APF02									0.00	0	6,280,000,000
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	100.03251			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	100.47333			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	99.98053			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

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 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	99.98011				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	99.97193				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	100.80011				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	114.31000				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	92.68000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01(On 09/03/2016 Spot Bond				100.00000	0.00000	100.54650				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	87.54383				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			2.57000	131.19836	2.57000	235.30637				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	109.86748				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN02 On 07/08/2015 Spot Bond				100.00000	0.00000	115.74492				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	98.52203				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	106.41931				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	89.00890				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	99.97895				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	100.81035				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			2.58500	164.46354	2.58500	208.37269				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04 On 20/12/2016 Spot Bond				100.00000	0.00000	100.17351				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond			100.00000	13.18332	100.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN35 On 20/12/2016 Spot Bond			100.00000	32.13081	100.00000	32.05931				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN38I On 20/12/2017 Spot Bond			100.00000	15.84972	100.00000	17.78251			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	15.94113	100.00000	17.87155			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	15.52979	100.00000	17.47086			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	32.84757	100.00000	32.76800			0.00	0	0
Total ASN49U SPOT									0.00	0	0
Total For ASN49U									0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	15.60366	100.00000	15.56586			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	100.14061			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	99.98080			0.00	0	0
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.64496			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			8.90000	107.24826	8.90000	107.22260			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	101.25285			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	101.90695			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	101.20937			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.39017			0.00	0	1,500,000,000
Total BAW17 SPOT									0.00	0	1,500,000,000
Total For BAW17									0.00	0	1,500,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.52616			0.00	0	100,000,000
Total BAW18 SPOT									0.00	0	100,000,000
Total For BAW18									0.00	0	100,000,000
BAW19 On 05/12/2020 Spot Bond			9.26000	104.03914	9.26000	104.01328			0.00	0	1,065,000,000
Total BAW19 SPOT									0.00	0	1,065,000,000
Total For BAW19									0.00	0	1,065,000,000
BAW2 On 02/10/2015 Spot Bond			7.22500	107.70665	7.22500	107.68565			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	60.00449	100.00000	59.85590			0.00	0	0
Total BAW20U SPOT									0.00	0	0
Total For BAW20U									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	104.32996			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			8.70000	107.37613	8.70000	107.35100			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			10.91344	104.32445	10.91344	103.52818			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			10.92174	102.79908	10.92174	102.59227			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			10.95035	102.76265	10.95035	102.58054			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	102.33217			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			10.97932	102.68238	10.97932	102.56102			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA08 On 31/12/2017 Spot Bond			11.76103	102.62146	11.76103	102.55548				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	102.38545				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	102.38545				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	102.38552				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			11.16344	102.25866	11.16344	102.26529				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.09184	103.58457	11.09184	102.65445				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			10.92174	102.79908	10.92174	102.59227				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.02068	103.01580	11.02068	102.78399				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			10.21110	98.65620	10.21110	102.34212				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	102.26831				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	102.25259				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	102.25259				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	100.00401				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			8.97036	105.13254	8.97036	103.96533				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			11.47500	101.74078	11.47500	101.63448				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	102.18892				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			11.40000	75.24288	11.40000	99.65711				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00402				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	102.06609				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	95.24924	9.28000	102.00758				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	102.22076				0.00	0	3,300,000,000
Total BAYA31 SPOT										0.00	0	3,300,000,000
Total For BAYA31										0.00	0	3,300,000,000
BAYA32 On 31/03/2018 Spot Bond			11.20000	73.84905	11.20000	99.59109				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	102.15708				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	102.21014				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	102.21014				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89389				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	102.13160				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	102.22540				0.00	0	3,300,000,000
Total BAYA39 SPOT										0.00	0	3,300,000,000
Total For BAYA39										0.00	0	3,300,000,000
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00401				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	102.22540				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	102.13585				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	102.15125				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	102.22550				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	101.62945				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	101.74664				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			13.91344	104.95156	13.91344	104.15932				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB0 On 31/12/2016 Spot Bond			15.17532	103.61104	15.17532	103.55689			0.00	0	0
Total BAYB03 SPOT									0.00	0	0
Total For BAYB03									0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			14.06503	103.40313	14.06503	103.19388			0.00	0	0
Total BAYB04 SPOT									0.00	0	0
Total For BAYB04									0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	102.89922			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	102.89922			0.00	0	0
Total BAYB06 SPOT									0.00	0	0
Total For BAYB06									0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	102.89922			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	103.00510			0.00	0	0
Total BAYB08 SPOT									0.00	0	0
Total For BAYB08									0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	102.52836			0.00	0	0
Total BAYB09 SPOT									0.00	0	0
Total For BAYB09									0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	29.04654	100.00000	28.99143			0.00	0	0
Total BAYC1U SPOT									0.00	0	0
Total For BAYC1U									0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	22.73394	100.00000	22.67765			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	20.69045	100.00000	20.63920			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	12.77188	100.00000	12.74026			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	10.24002	100.00000	12.76797			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5I On 30/06/2035 Spot Bond			100.00000	15.44181	100.00000	15.40357			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	13.38006	100.00000	13.34693			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	101.09847			0.00	0	0
Total BCJ03 SPOT									0.00	0	0
Total For BCJ03									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.11962			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	101.32117			0.00	0	0
Total BCJ05 SPOT									0.00	0	0
Total For BCJ05									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.39866			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	9.64948	100.00000	9.62559			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	9.64948	100.00000	9.62559			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP91I On 23/04/2015 Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0
Total BCP91U SPOT									0.00	0	0
Total For BCP91U									0.00	0	0
BCP92I On 21/05/2015 Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0
Total BCP92U SPOT									0.00	0	0
Total For BCP92U									0.00	0	0
BCP93I On 05/06/2015 Spot Bond			100.00000	82.57919	100.00000	82.39278			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			2.09000	103.63834	2.09000	180.18286			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205 On 28/04/2028 Spot Bond			7.95000	101.22833	7.95000	161.63071			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			7.95000	95.24568	7.95000	161.95021			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			8.33500	101.70892	8.33500	101.68611			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			7.80000	98.05905	7.80000	98.03833		78,000,000,000.00		10,000,000	10,000,000
Total BEER02 SPOT								78,000,000,000.00		10,000,000	10,000,000
Total For BEER02								78,000,000,000.00		10,000,000	10,000,000
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.94338			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	101.18945			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.00000	0.00000	101.84599			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.29022			0.00	0	0
Total BG22B1 SPOT									0.00	0	0
Total For BG22B1									0.00	0	0
BG22C1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.36770			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.58416			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22YU On 21/07/2016 Spot Bond			100.00000	37.83581	100.00000	37.74212			0.00	0	0
Total BG22YU SPOT									0.00	0	0
Total For BG22YU									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.00819				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	101.02773				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	101.03424				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	101.11234				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.21640				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	23.68056	100.00000	23.62192				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	23.68056	100.00000	23.62192				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	100.01394				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	100.01517				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.45000	100.74510	8.45000	100.72245				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.01885				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	100.02527				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	21.22740	100.00000	21.17597				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	21.22740	100.00000	21.17597				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	100.72644				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2024 Spot Bond			10.92000	103.08979	10.92000	103.26506				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	101.09010				0.00	80,000,000	40,000,000
Total BGL03 SPOT										0.00	80,000,000	40,000,000
Total For BGL03										0.00	80,000,000	40,000,000
BGL04 On 05/02/2025 Spot Bond			10.81000	97.92407	10.81000	98.33805				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	100.88027				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	63.98352	100.00000	63.86212				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	100.37296				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	101.24885				0.00	0	20,000,000
Total BID05 SPOT										0.00	0	20,000,000
Total For BID05										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
BID06 On 30/06/2019 Spot Bond			8.51000	70.37459	8.51000	103.11615			37,444,000,000,000.00	4,400,000,000	2,200,000,000
Total BID06 SPOT									37,444,000,000,000.00	4,400,000,000	2,200,000,000
Total For BID06									37,444,000,000,000.00	4,400,000,000	2,200,000,000
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	98.07890			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	99.13022			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	100.44564			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.51364			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.43216			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	100.45335			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	100.49183			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	100.65131			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	100.92651			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	100.14374			0.00	0	0
Total BNP01 SPOT									0.00	0	0
Total For BNP01									0.00	0	0
BSR11U On 19/06/2015 Spot Bond			100.00000	81.50807	100.00000	81.32971			0.00	0	0
Total BSR11U SPOT									0.00	0	0
Total For BSR11U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	101.25386				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	101.28923				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	95.89041				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	95.27984				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	85.88235	100.00000	85.68075				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0
BTC017 On 19/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC017 SPOT										0.00	0	0
Total For BTC017										0.00	0	0
BTC018 On 27/03/2015 Spot Bond				100.00000	0.00000	99.86031				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	99.65131				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	99.54720				0.00	200,000,000	200,000,000
Total BTC021 SPOT										0.00	200,000,000	200,000,000
Total For BTC021										0.00	200,000,000	200,000,000
BTC022 On 16/04/2015 Spot Bond				100.00000	0.00000	99.51266				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	97.79540				0.00	500,000,000	500,000,000
Total BTC023 SPOT										0.00	500,000,000	500,000,000
Total For BTC023										0.00	500,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC024 On 20/04/2015 Spot Bond				100.00000	0.00000	99.44334				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	99.40642				0.00	4,800,000,000	1,200,000,000
Total BTC025 SPOT										0.00	4,800,000,000	1,200,000,000
Total For BTC025										0.00	4,800,000,000	1,200,000,000
BTC026 On 24/04/2015 Spot Bond				100.00000	0.00000	99.37120				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	99.16194				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	98.95272				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	98.90099				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	98.53275				0.00	0	0
Total BTC030 SPOT										0.00	0	0
Total For BTC030										0.00	0	0
BTC031 On 25/05/2015 Spot Bond				100.00000	0.00000	98.83301				0.00	0	0
Total BTC031 SPOT										0.00	0	0
Total For BTC031										0.00	0	0
BTC032 On 28/05/2015 Spot Bond				100.00000	0.00000	98.77888				0.00	14,800,000,000	3,700,000,000
Total BTC032 SPOT										0.00	14,800,000,000	3,700,000,000
Total For BTC032										0.00	14,800,000,000	3,700,000,000
BTC033 On 30/03/2015 Spot Bond				100.00000	0.00000	99.80877				0.00	0	0
Total BTC033 SPOT										0.00	0	0
Total For BTC033										0.00	0	0
BTC034 On 12/06/2015 Spot Bond				100.00000	0.00000	98.51462				0.00	0	0
Total BTC034 SPOT										0.00	0	0
Total For BTC034										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	30.07518	100.00000	30.00071				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.04118				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	100.61315				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			9.40000	112.25423	9.40000	112.22575				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	106.20268				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			9.41000	105.03481	9.41000	105.00814				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			12.40000	97.45183	12.40000	97.41998				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	98.26967				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.70000	98.03306	12.70000	97.99973				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	100.66022				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			9.85000	102.37486	9.85000	102.34766				0.00	0	400,000,000
Total CBL16 SPOT										0.00	0	400,000,000
Total For CBL16										0.00	0	400,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	97.29973				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.70000	95.31365	12.70000	95.28124				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	101.39919			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	91.92483			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.64773			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			11.96000	90.13529	11.96000	90.10637			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.80000	118.40883	9.80000	118.37771			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.08000	112.17641	10.08000	112.14611			0.00	0	0
Total CCT02 SPOT									0.00	0	0
Total For CCT02									0.00	0	0
CCT03 On 15/03/2025 Spot Bond			8.96000	114.46981	8.96000	114.44254			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.31346			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			11.60000	100.16376	11.60000	100.13257			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	99.77930			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	102.86778			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	107.53650	10.00000	107.50840			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.99548			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	99.90189			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	101.40233			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	102.46691			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	100.41533			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	101.90637			0.00	400,000,000	200,000,000
Total CIG03 SPOT									0.00	400,000,000	200,000,000
Total For CIG03									0.00	400,000,000	200,000,000
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.98060			0.00	400,000,000	200,000,000
Total CIG04 SPOT									0.00	400,000,000	200,000,000
Total For CIG04									0.00	400,000,000	200,000,000
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.06590			0.00	400,000,000	200,000,000
Total CIG05 SPOT									0.00	400,000,000	200,000,000
Total For CIG05									0.00	400,000,000	200,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.00151			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	100.99138			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	101.04491			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	99.97861			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	100.60810			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	102.14787	10.11000	102.12004			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	101.53607			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	121.10868	2.76000	121.10655			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	118.34130	3.14000	120.96276			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	100.44033	8.25000	100.41827			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198 On 13/09/2021 Spot Bond			2.87500	127.96210	2.87500	122.15322			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	126.27710	2.40000	120.54624			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	99.96915			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			8.37000	103.81056	8.37000	103.78718			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	101.25585			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	101.27309			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			8.42000	103.90108	8.42000	103.87754			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.42000	103.90108	8.42000	103.87754			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			8.47000	102.71634	8.47000	102.69294			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	99.97804			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	99.97561			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	107.53600	10.00000	107.50800			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN23 On 25/11/2020 Spot Bond			10.00000	107.53600	10.00000	107.50800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	100.65408				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.51285				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	100.60767	9.35000	100.58228				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	100.60767	9.35000	100.58228				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	99.87616				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	99.87975				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	99.87993				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	99.87616				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	99.87616				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN255 On 26/03/2015 Spot Bond				100.00000	0.00000	99.87428				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.69209				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.33889				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.78528				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.78528				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.78528				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	100.24503				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.13000	101.55999	9.13000	101.53495				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	101.75649				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	99.97489				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	100.30947				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	100.30979				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.34680				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	100.51026				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	100.55231				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	100.51067				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	100.73789				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	101.12914				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	100.02584				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN282 On 27/06/2015 Spot Bond				100.00000	0.00000	99.93038				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	99.97889				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	101.15841				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	100.81577				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	100.03865				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	99.83623				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	101.99046				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	107.53600	10.00000	107.50800				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	101.78545				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	99.83811				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	101.85080				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29 On 20/12/2017 Spot Bond				100.00000	0.00000	99.97644				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	101.80949				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	101.95171				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	101.94857				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	141.51438				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	101.18520				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	142.48643				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	140.80785				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	141.86924				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	137.62439				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	138.14552				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	100.73783				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			10.61500	97.75679	10.61500	97.72886				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.13500	94.42906	11.13500	94.40080				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.86245				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	99.97472				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	100.72128				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	101.14400				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN32(On 30/04/2018 Spot Bond				100.00000	0.00000	101.08518				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN32(On 30/04/2018 Spot Bond			8.80500	107.77850	8.80500	103.36396				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN32(On 20/12/2015 Spot Bond				100.00000	0.00000	99.97779				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN32(On 24/07/2017 Spot Bond				100.00000	0.00000	101.13027				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN32(On 20/06/2018 Spot Bond				100.00000	0.00000	134.38797				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN32(On 20/06/2018 Spot Bond				100.00000	0.00000	99.97637				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN32(On 20/06/2023 Spot Bond				100.00000	0.00000	99.97478				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN32(On 20/06/2018 Spot Bond				100.00000	0.00000	99.97755				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN33(On 20/06/2017 Spot Bond				100.00000	0.00000	99.96802				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN33(On 20/06/2017 Spot Bond				100.00000	0.00000	78.23714				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN33(On 20/06/2018 Spot Bond				100.00000	0.00000	99.97532				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33(On 30/06/2017 Spot Bond				100.00000	0.00000	101.86245				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN336 On 20/09/2015 Spot Bond				100.00000	0.00000	121.88164			0.00	0	0
Total CLN336 SPOT									0.00	0	0
Total For CLN336									0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	121.99514			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	101.12448			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	99.97075			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	101.87321			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	99.96823			0.00	0	0
Total CLN342 SPOT									0.00	0	0
Total For CLN342									0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	99.97396			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	99.98058			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	99.97554			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	101.11372			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	100.80883			0.00	0	0
Total CLN347 SPOT									0.00	0	0
Total For CLN347									0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	101.81938			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN35(On 28/10/2018 Spot Bond				100.00000	0.00000	101.06335				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 28/05/2019 Spot Bond				100.00000	0.00000	100.36897				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35(On 20/12/2018 Spot Bond				100.00000	0.00000	104.56491				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35(On 30/04/2018 Spot Bond				100.00000	0.00000	103.10248				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35(On 24/07/2017 Spot Bond				100.00000	0.00000	103.18143				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	99.97976				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			9.79500	102.70169	9.79500	104.42079				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.00000	0.00000	99.97924				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	103.47664				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			11.93500	103.54098	11.93500	105.63742				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	101.11856				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36(On 06/08/2023 Spot Bond			11.96500	105.37130	11.96500	105.33748				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN368 On 26/07/2022 Spot Bond			10.02000	107.07112	10.02000	107.04221			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	101.11856			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	101.20586			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	102.27157			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	99.97957			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	99.97909			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	99.97923			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	101.94211			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			9.31000	102.57590	9.31000	102.55012			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	105.08629			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	99.97546			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	99.88566	10.57000	99.85725			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN38(On 20/09/2024 Spot Bond			11.00000	100.00000	11.00000	99.97042				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38 On 21/07/2015 Spot Bond				100.00000	0.00000	101.15849				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN38 On 20/03/2021 Spot Bond				100.00000	0.00000	99.97505				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38 On 22/07/2017 Spot Bond				100.00000	0.00000	101.17632				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.72500	101.74825	11.72500	101.71623				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	99.97264				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38 On 20/03/2021 Spot Bond				100.00000	0.00000	99.97898				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38 On 26/01/2021 Spot Bond				100.00000	0.00000	101.30283				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN38 On 20/09/2019 Spot Bond				100.00000	0.00000	99.97762				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN38 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN39 On 01/10/2016 Spot Bond				100.00000	0.00000	101.60894				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN39 On 20/12/2015 Spot Bond				100.00000	0.00000	99.98100				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	99.97889				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	91.27430				0.00	3,000,000,000	1,500,000,000
Total CLN393 SPOT										0.00	3,000,000,000	1,500,000,000
Total For CLN393										0.00	3,000,000,000	1,500,000,000
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	99.97765				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	100.27052				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	1.37797	100.00000	100.00000				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	40.60892	7.01000	41.21590				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	170.34121				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.33500	101.70892	8.33500	146.35104				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			7.95000	36.69068	7.95000	161.63071				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			7.95000	37.13124	7.95000	161.95021				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	95.88369				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF0: On 20/10/2015 Spot Bond				100.00000	0.00000	95.84849				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	101.53487				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	101.53487				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	99.97773				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	99.97934				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	99.97908				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	101.52570				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	99.97738				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	101.14400				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	99.97941				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	99.97978				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	99.97992				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	99.97973				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	100.51404				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	101.51496				0.00	0	1,700,000,000
Total COH002 SPOT										0.00	0	1,700,000,000
Total For COH002										0.00	0	1,700,000,000
COJ02 On 15/09/2016 Spot Bond			8.55000	104.74320	8.55000	103.18170				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			8.60000	103.67506	8.60000	103.65107		14,276,000,000,000.00		1,660,000,000	5,410,633,400	
Total COJ04 SPOT								14,276,000,000,000.00		1,660,000,000	5,410,633,400	
Total For COJ04								14,276,000,000,000.00		1,660,000,000	5,410,633,400	
COJ05 On 05/06/2023 Spot Bond			9.95000	115.93773	9.95000	115.90680				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			7.43500	105.31218	7.43500	105.29106				0.00	0	0
Total COJ06 SPOT										0.00	0	0
Total For COJ06										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.52000	105.57880	9.52000	105.55167				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			9.57500	106.44689	9.57500	106.41954				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			9.94500	99.64869	9.94500	99.62212				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			10.68000	101.36128	10.68000	101.33231				0.00	0	0
Total COT02 SPOT										0.00	0	0
Total For COT02										0.00	0	0
COT03 On 05/06/2028 Spot Bond			10.68000	94.16493	10.68000	94.13802				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.43514				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	101.11741				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	9.29052	100.00000	9.26801				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	100.45846				0.00	60,000,000	30,000,000
Total CPL021 SPOT										0.00	60,000,000	30,000,000
Total For CPL021										0.00	60,000,000	30,000,000
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	99.92179				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	102.78360				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	100.41697				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL025 On 28/05/2015 Spot Bond				100.00000	0.00000	100.49326				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	100.54466				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	9.34076	100.00000	9.31814				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	11.29285	100.00000	11.26549				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			11.28500	100.36453	11.28500	100.79221				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DEN38 On 10/06/2018 Spot Bond			100.00000	13.30572	100.00000	13.27349				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39 On 10/06/2018 Spot Bond			100.00000	5.63253	100.00000	5.61889				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	13.99122	100.00000	13.95733				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.99633				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.97500	97.32783	7.97500	97.30680				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.51032				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	100.42874				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	100.31039				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	60.91142	100.00000	60.75890				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	100.21114				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	101.56081				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	100.85022				0.00	0	0
Total DLTC09 SPOT										0.00	0	0
Total For DLTC09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTC1(On 03/02/2016 Spot Bond				100.00000	0.00000	100.89266			0.00	0	0
Total DLTC10 SPOT									0.00	0	0
Total For DLTC10									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	99.97080			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	101.91488			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/06/2019 Spot Bond				100.00000	0.00000	99.97464			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	102.23494			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			8.51000	104.73878	8.51000	104.71481			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.22000	112.94707	7.22000	112.92506			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.36000	105.35384	8.36000	105.33000		4,085,532,000,000.00	488,700,000	1,581,700,000	
Total DV22 SPOT								4,085,532,000,000.00	488,700,000	1,581,700,000	
Total For DV22								4,085,532,000,000.00	488,700,000	1,581,700,000	
DV23 On 27/02/2023 Spot Bond			9.14500	105.32234	9.14500	105.29634		37,373,948,781,000.00	4,086,817,800	3,087,527,500	
Total DV23 SPOT								37,373,948,781,000.00	4,086,817,800	3,087,527,500	
Total For DV23								37,373,948,781,000.00	4,086,817,800	3,087,527,500	
DV24 On 18/02/2024 Spot Bond			9.20500	103.69535	9.20500	103.66958		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			9.30000	106.99576	9.30000	106.96890		5,580,000,000,000.00	600,000,000	300,000,000	
Total DV29 SPOT								5,580,000,000,000.00	600,000,000	300,000,000	
Total For DV29								5,580,000,000,000.00	600,000,000	300,000,000	
DVC00: On 23/06/2015 Spot Bond				100.00000	0.00000	99.92654			0.00	0	0
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVC001 On 29/06/2015 Spot Bond				100.00000	0.00000	99.81103			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	100.05545			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	100.50815			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	100.12762			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	100.12949			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	100.64723			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	99.83253			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	101.17228			0.00	177,200,000,000	44,700,000,000
Total DVF18 SPOT									0.00	177,200,000,000	44,700,000,000
Total For DVF18									0.00	177,200,000,000	44,700,000,000
E170 On 01/08/2020 Spot Bond			7.87000	126.00393	7.87000	125.97706		31,480,000,000,000.00	4,000,000,000	2,000,000,000	
Total E170 SPOT								31,480,000,000,000.00	4,000,000,000	2,000,000,000	
Total For E170								31,480,000,000,000.00	4,000,000,000	2,000,000,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	95.40303			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2.23000	100.71195	2.23000	100.71164		37,018,000,000,000.00	16,600,000,000	50,600,000,000	
Total EL037 SPOT								17,018,000,000,000.00	16,600,000,000	50,600,000,000	
Total For EL037								17,018,000,000,000.00	16,600,000,000	50,600,000,000	
EL15 On 29/06/2015 Spot Bond			1.20000	101.16408	1.20000	134.81815		32,880,000,000,000.00	27,400,000,000	76,800,000,000	
Total EL15 SPOT								12,880,000,000,000.00	27,400,000,000	76,800,000,000	
Total For EL15								12,880,000,000,000.00	27,400,000,000	76,800,000,000	
EL28 On 02/05/2028 Spot Bond			2.17000	122.84480	2.19000	122.57323		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			2.17000	110.31276	2.17000	110.31260		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			2.15000	110.43891	2.15000	110.43880		0.00	0	0	
Total EL30 SPOT								0.00	0	0	
Total For EL30								0.00	0	0	
EL31 On 02/06/2031 Spot Bond			2.15000	103.41404	2.15000	103.41398		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			2.21000	101.03336	2.21000	101.03310		40,885,000,000,000.00	18,500,000,000	51,500,000,000	
Total EL36 SPOT								10,885,000,000,000.00	18,500,000,000	51,500,000,000	
Total For EL36								10,885,000,000,000.00	18,500,000,000	51,500,000,000	
EMM01 On 28/07/2020 Spot Bond			9.41000	106.21822	9.41000	106.19124		106,521,200,000,000.00	11,320,000,000	2,280,000,000	
Total EMM01 SPOT								16,521,200,000,000.00	11,320,000,000	2,280,000,000	
Total For EMM01								16,521,200,000,000.00	11,320,000,000	2,280,000,000	
EMM02 On 11/03/2021 Spot Bond			9.26000	106.84361	9.26000	106.81733		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			9.73000	105.65995	9.73000	105.63222		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			9.93500	97.45307	9.93500	99.64925		0.00	0	0	
Total EMM04 SPOT								0.00	0	0	
Total For EMM04								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM05 On 17/04/2029 Spot Bond			10.07500	108.92249	10.07500	107.14476			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	100.61373			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	96.69195			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	100.14375			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.87918			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	100.84578			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.80147			0.00	0	0
Total EPFC12 SPOT									0.00	0	0
Total For EPFC12									0.00	0	0
EPFC13 On 19/05/2015 Spot Bond				100.00000	0.00000	102.34082			0.00	0	0
Total EPFC13 SPOT									0.00	0	0
Total For EPFC13									0.00	0	0
EPFC14 On 27/05/2015 Spot Bond				100.00000	0.00000	100.43068			0.00	0	0
Total EPFC14 SPOT									0.00	0	0
Total For EPFC14									0.00	0	0
EPFC15 On 24/08/2015 Spot Bond				100.00000	0.00000	100.46994			0.00	0	0
Total EPFC15 SPOT									0.00	0	0
Total For EPFC15									0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				100.00000	0.00000	100.48551			0.00	0	0
Total EPFC16 SPOT									0.00	0	0
Total For EPFC16									0.00	0	0
EQ209U On 11/06/2015 Spot Bond			100.00000	83.31994	100.00000	83.13437			0.00	0	170,000,000
Total EQ209U SPOT									0.00	0	170,000,000
Total For EQ209U									0.00	0	170,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS02 On 01/07/2015 Spot Bond			11.00500	103.25345	11.00500	103.22326				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	100.70034				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	100.17053				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	100.38885				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			9.78000	100.93144	9.78000	100.90496				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	101.63695				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	97.37521				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.66033				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	100.70081				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	107.53600	10.00000	107.50800				0.00	0	0
Total ERS12/JIBAR SPOT										0.00	0	0
Total For ERS12/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.59152			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.61559			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.58671			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.60677			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.60373			0.00	100,000,000	50,000,000
Total ERSA18 SPOT									0.00	100,000,000	50,000,000
Total For ERSA18									0.00	100,000,000	50,000,000
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.59562			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.90000	100.76991	6.90000	100.75142		368,460,000,000,000.00	53,400,000,000	87,000,000,000	
Total ES15 SPOT								368,460,000,000,000.00	53,400,000,000	87,000,000,000	
Total For ES15								368,460,000,000,000.00	53,400,000,000	87,000,000,000	
ES18 On 20/04/2018 Spot Bond			7.77000	107.81652	7.77000	107.79395		297,342,785,796,000.00	38,268,054,800	16,521,403,100	
Total ES18 SPOT								297,342,785,796,000.00	38,268,054,800	16,521,403,100	
Total For ES18								297,342,785,796,000.00	38,268,054,800	16,521,403,100	
ES23 On 25/01/2023 Spot Bond			8.43000	110.35460	8.43000	110.32943		188,675,581,350,000.00	22,381,445,000	51,008,425,700	
Total ES23 SPOT								188,675,581,350,000.00	22,381,445,000	51,008,425,700	
Total For ES23								188,675,581,350,000.00	22,381,445,000	51,008,425,700	
ES26 On 02/04/2026 Spot Bond			8.70500	97.65254	8.70500	97.62968		548,454,482,398,000.00	63,004,535,600	65,445,646,400	
Total ES26 SPOT								548,454,482,398,000.00	63,004,535,600	65,445,646,400	
Total For ES26								548,454,482,398,000.00	63,004,535,600	65,445,646,400	
ES33 On 15/09/2033 Spot Bond			9.33500	84.08179	9.36000	83.86986		543,170,662,857,000.00	165,310,194,200	159,233,235,500	
Total ES33 SPOT								543,170,662,857,000.00	165,310,194,200	159,233,235,500	
Total For ES33								543,170,662,857,000.00	165,310,194,200	159,233,235,500	
ES42 On 25/04/2042 Spot Bond			9.36000	94.97610	9.36000	94.95223		426,816,000,000,000.00	45,600,000,000	15,700,000,000	
Total ES42 SPOT								426,816,000,000,000.00	45,600,000,000	15,700,000,000	
Total For ES42								426,816,000,000,000.00	45,600,000,000	15,700,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.60571			0.00	0	5,900,000,000
Total EXX01 SPOT									0.00	0	5,900,000,000
Total For EXX01									0.00	0	5,900,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.62453			0.00	0	1,800,000,000
Total EXX02 SPOT									0.00	0	1,800,000,000
Total For EXX02									0.00	0	1,800,000,000
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.49444			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	101.24065			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	99.86165			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	100.52035			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	103.13881			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	100.47337			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	100.33356			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	100.16193			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	11.53883	100.00000	11.50994			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	11.23040	100.00000	11.20228			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	100.01220			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	98.76942			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	100.01949			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4[On 15/09/2023 Spot Bond				100.00000	0.00000	100.02434			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			9.30000	99.56630	9.30000	99.54145			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.17064			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.17057			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	101.16197			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.15213			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.39153			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	100.39792			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.01000	102.87107	10.01000	102.86453			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	100.34118			0.00	0	100,000,000
Total FRB15 SPOT									0.00	0	100,000,000
Total For FRB15									0.00	0	100,000,000
FRBC2 On 21/12/2018 Spot Bond			10.08000	108.77908	10.08000	108.74970			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	99.90640			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.17500	131.37611	2.17500	132.25723			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.22000	127.41820	2.22000	275.66573			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.41000	104.36585	2.41000	110.93920			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.47000	102.66182	2.47000	161.83686			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.21000	119.89728	2.21000	219.64528			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			7.25500	103.08240	7.25500	103.06262			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			7.69400	65.54695	7.69400	64.95387			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			9.69400	41.10685	9.69400	41.18823			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	40.74783	9.67000	39.84924			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC031 On 27/03/2015 Spot Bond			100.00000	106.43380	100.00000	106.14846				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	100.44200				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	99.97503				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	99.97866				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	99.97637				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.00000	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	99.97505				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	99.97623				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	99.97300				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	99.97546				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	99.97390				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	99.96779				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	99.96875				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	20.82732	100.09221	18.32993				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	99.97774				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	110.88914				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	99.97176				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0

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 20/09/2015 Spot Bond				100.00000	0.00000	103.85605			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	99.97683			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	99.97658			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	99.97881			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	99.97670			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	99.96943			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	99.97711			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	61.52085	13.22500	61.49910			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	99.97842			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	99.97839			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	99.96990			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC168(On 20/06/2018 Spot Bond				100.00000	0.00000	99.97741			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC169(On 31/01/2025 Spot Bond			3.64000	96.23753	3.64000	99.56166			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170(On 20/06/2018 Spot Bond				100.00000	0.00000	99.97642			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171(On 20/06/2018 Spot Bond				100.00000	0.00000	99.97642			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC172(On 21/02/2018 Spot Bond				100.00000	0.00000	100.54212			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC173(On 30/06/2017 Spot Bond				100.00000	0.00000	101.86245			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC174(On 20/06/2018 Spot Bond				100.00000	0.00000	100.06931			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC175(On 20/09/2018 Spot Bond				100.00000	0.00000	99.97779			0.00	0	0
Total FRC175 SPOT									0.00	0	0
Total For FRC175									0.00	0	0
FRC176(On 20/09/2018 Spot Bond				100.00000	0.00000	99.97831			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177(On 06/08/2023 Spot Bond				100.00000	0.00000	101.06382			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178(On 20/09/2020 Spot Bond				100.00000	0.00000	99.97459			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC179(On 10/02/2016 Spot Bond				100.00000	0.00000	100.78260			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC180(On 10/02/2016 Spot Bond				100.00000	0.00000	100.78260			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	101.05286				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	101.29110				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	99.97080				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	99.97691				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	99.97202				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	99.97856				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	99.97670				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	99.97670				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	100.00949				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.59901				0.00	0	3,500,000,000
Total FRC191 SPOT										0.00	0	3,500,000,000
Total For FRC191										0.00	0	3,500,000,000
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.68624				0.00	0	8,800,000,000
Total FRC192 SPOT										0.00	0	8,800,000,000
Total For FRC192										0.00	0	8,800,000,000
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.68427				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0

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 25/11/2020 Spot Bond			10.00000	107.53600	10.00000	107.50800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.41159				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	99.97538				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.39705				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.66614				0.00	0	500,000,000
Total FRC197 SPOT										0.00	0	500,000,000
Total For FRC197										0.00	0	500,000,000
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.33332				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.33692				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	101.32095				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	101.20050				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	101.32095				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	101.19568				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	100.94021				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC201 On 06/05/2017 Spot Bond			8.75000	101.02641	8.75000	101.00185				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC206 On 20/06/2019 Spot Bond				100.00000	0.00000	99.97713				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	9.17742	100.00000	9.08598				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	8.39040	100.00000	8.30031				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	96.96293				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	1.44115	100.00000	1.79698				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	97.75880				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	23.03519	100.00000	22.97815				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	100.84681				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	8.94507	100.00000	8.92341				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	17.24963	100.00000	17.20643				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	100.84677				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	17.21924	100.00000	17.17612				0.00	0	0
Total FRC216 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.84472				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	100.80249				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.96247				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.90408				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	125.77302	2.98500	125.77004				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	100.76472				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.75470				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	100.75470				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	100.60596				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	100.01847				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	100.18281				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	100.05947				0.00	0	0
Total FRC228 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC228										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	99.97670				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	99.97688				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	100.21026				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	101.14494				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	115.06263	3.51500	121.72157				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	99.97642				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	99.97617				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	106.24391	3.56500	121.34737				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	104.02047	3.54500	121.49689				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	100.34644	3.36000	125.87919				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	101.49308	3.43000	135.00219				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	101.28330				0.00	0	0
Total FRC76 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	99.97971				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	99.97663				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	99.97244				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	99.97352				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	99.97607				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	99.97609				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.28292				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.00743				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	11.05911	100.00000	11.03172				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	34.31342	100.00000	34.23029				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	96.89211	100.00000	96.55332				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	24.17767	100.00000	24.11780				0.00	0	0
Total FRD09U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD09U										0.00	0	0
FRD12I On 20/03/2018 Spot Bond			100.00000	8.58993	100.00000	6.85493				0.00	0	0
Total FRD12U SPOT										0.00	0	0
Total For FRD12U										0.00	0	0
FRD13I On 31/12/2019 Spot Bond			100.00000	12.61327	100.00000	12.58203				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	101.49480				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	102.04087				0.00	45,000,000	15,000,000
Total FRJ16 SPOT										0.00	45,000,000	15,000,000
Total For FRJ16										0.00	45,000,000	15,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.22778				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	101.49310				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	101.05798				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.23711				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	98.43704				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	100.70562				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10I On 15/01/2024 Spot Bond			2.07800	84.03756	2.07800	103.91396				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10I On 31/01/2038 Spot Bond			2.33000	104.97574	2.33000	137.29955				0.00	0	0
Total FRS101 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS101										0.00	0	0
FRS101 On 21/01/2017 Spot Bond				100.00000	0.00000	101.14737				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS102 On 23/01/2024 Spot Bond			10.38000	101.60685	10.38000	101.57793				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.60685	10.38000	101.57793				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS105 On 30/01/2016 Spot Bond				100.00000	0.00000	101.19882				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.47000	101.96097	2.47000	110.69615				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.52000	208.59656	2.52000	210.27495				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.44000	111.28398	2.44000	111.28298				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 03/04/2015 Spot Bond				100.00000	0.00000	101.27817				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.55000	207.71797	2.55000	209.39436				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	101.28722				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.49500	110.10881	2.49500	110.10764				0.00	0	0
Total FRS114 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.53000	109.53484	2.53000	109.53359				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	101.44944				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS116 On 05/05/2016 Spot Bond				100.00000	0.00000	50.85000				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 06/08/2015 Spot Bond				100.00000	0.00000	100.75637				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS118 On 31/01/2038 Spot Bond			2.63500	107.53572	2.63500	107.53418				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.67000	114.08659	2.67000	205.91691				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.72000	112.43196	2.72000	204.48893				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.42500	96.99649	2.42500	96.99566				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.75000	160.72727	2.75000	203.63800				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			2.91000	89.62541	2.91000	102.50244				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 11/05/2015 Spot Bond				100.00000	0.00000	100.66822				0.00	0	0
Total FRS125 SPOT										0.00	0	0
Total For FRS125										0.00	0	0
FRS125 On 07/12/2023 Spot Bond			2.34000	126.34002	2.34000	273.33222				0.00	0	0
Total FRS36 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.23000	127.32793	2.23000	275.47036				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			2.95000	121.02612	2.95000	261.83146				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	101.01831	2.64500	128.44793				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	101.09819				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	132.25745	2.17500	128.21324				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	101.33405				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	101.55359				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.93903				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			2.31000	111.03918	2.31000	111.03858				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	21.64038	104.97509	21.58562				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	25.31821	101.07593	25.25628				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	18.72487	100.44759	18.67933				0.00	0	0
Total FRS74 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	23.88020	100.76967	23.82195				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			2.04000	119.61818	2.04000	119.61844				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	97.15458	2.35500	111.48102				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	98.76123				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	96.89678	2.38500	111.18512				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.48099				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			2.43000	125.53858	2.43000	344.11426				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	100.81050				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	100.43849				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.57000	100.70070	7.57000	100.68037			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			8.08000	101.04252	8.08000	101.02077			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			8.27000	110.45293	8.27000	110.42834		82,700,000,000,000.00	10,000,000,000	12,211,000,000	
Total FRX18 SPOT								12,700,000,000,000.00	10,000,000,000	12,211,000,000	
Total For FRX18								12,700,000,000,000.00	10,000,000,000	12,211,000,000	
FRX19 On 15/11/2019 Spot Bond			8.76000	103.98860	8.76000	103.96397		1,980,636,000,000.00	226,100,000	856,900,000	
Total FRX19 SPOT								1,980,636,000,000.00	226,100,000	856,900,000	
Total For FRX19								1,980,636,000,000.00	226,100,000	856,900,000	
FRX20 On 01/10/2020 Spot Bond			9.03000	102.88191	9.03000	102.85695		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			9.75500	89.50188	9.75500	89.47871		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			9.81000	108.72809	9.81000	108.69948		33,354,000,000,000.00	3,400,000,000	1,700,000,000	
Total FRX24 SPOT								13,354,000,000,000.00	3,400,000,000	1,700,000,000	
Total For FRX24								13,354,000,000,000.00	3,400,000,000	1,700,000,000	
FRX26 On 01/10/2026 Spot Bond			10.13000	97.11583	10.13000	100.17285		0.00	0	5,500,000,000	
Total FRX26 SPOT								0.00	0	5,500,000,000	
Total For FRX26								0.00	0	5,500,000,000	
FRX30 On 31/01/2030 Spot Bond			10.45000	95.12430	10.45000	96.01640		0.00	0	0	
Total FRX30 SPOT								0.00	0	0	
Total For FRX30								0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			10.59000	92.39025	10.59000	92.36391		0.00	0	0	
Total FRX31 SPOT								0.00	0	0	
Total For FRX31								0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			9.93000	85.05745	9.93000	85.03481		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	99.98214		0.00	0	0	
Total FS1A3 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	99.98186				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	99.98113				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	99.98000				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	99.97916				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	99.97549				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	100.50967				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	100.53149				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.37866				0.00	0	2,500,000,000
Total FS2A4 SPOT										0.00	0	2,500,000,000
Total For FS2A4										0.00	0	2,500,000,000
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.55119				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	100.57307				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	100.59129				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	100.67138				0.00	0	0
Total FS2D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2D1										0.00	0	0
FS3A1L On 20/02/2016 Spot Bond			100.00000	54.92354	100.00000	54.78600				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	9.21464	100.00000	9.19157				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	1.54596	100.00000	1.54209				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	0.25937	100.00000	0.25872				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.53131				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	101.48110				0.00	0	0
Total GFC03 SPOT										0.00	0	0
Total For GFC03										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.20000	104.68189	9.20000	104.65603				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GOVEX1										0.00	0	0
GPT32 On 11/05/2015 Spot Bond				100.00000	0.00000	100.74564				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	9.12742	100.00000	9.10531				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	15.83880	100.00000	15.80043				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	11.24044	100.00000	11.21321				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	101.03784				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	101.07849				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	101.12891				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	101.19887				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.25066				0.00	30,000,000	30,000,000
Total GRT02 SPOT										0.00	30,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRT02									0.00	30,000,000	30,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.31777			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	100.85499			0.00	300,000,000	300,000,000
Total GRT04 SPOT									0.00	300,000,000	300,000,000
Total For GRT04									0.00	300,000,000	300,000,000
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.16872			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	100.53318			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	99.90353			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	268,000,000
Total GRX01U SPOT									0.00	0	268,000,000
Total For GRX01U									0.00	0	268,000,000
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	99.86864			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	101.32537			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	101.17731			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	9.53925	100.00000	9.51537			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	101.36075			0.00	0	0
Total HILB01 SPOT									0.00	0	0
Total For HILB01									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.12486			0.00	0	0
Total HILB02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.93962				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.95059				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC18 On 24/03/2015 Spot Bond				100.00000	0.00000	100.97547				0.00	0	0
Total HILC18 SPOT										0.00	0	0
Total For HILC18										0.00	0	0
HILC19 On 07/05/2015 Spot Bond				100.00000	0.00000	100.74564				0.00	0	0
Total HILC19 SPOT										0.00	0	0
Total For HILC19										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.26502				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.30333	101.56685	7.30333	100.41450				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.32121				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			8.30381	101.56966	8.30381	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	101.39343				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			8.75420	101.64349	8.75420	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	101.48165				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.29204				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.48082				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	101.53214				0.00	0	0
Total HPF03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.84823			0.00	0	100,000,000
Total HPF04 SPOT									0.00	0	100,000,000
Total For HPF04									0.00	0	100,000,000
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.53600	10.00000	107.50800			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.08000	102.22600	9.08000	102.20093			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	100.66411			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	100.62412			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.09000	108.38739	8.09000	108.36365		14,000,554,000,000.00	1,730,600,000	1,582,500,000	
Total HWAY20 SPOT								14,000,554,000,000.00	1,730,600,000	1,582,500,000	
Total For HWAY20								14,000,554,000,000.00	1,730,600,000	1,582,500,000	
HWAY2 On 07/12/2023 Spot Bond			2.09000	128.59874	2.09000	278.22077		0.00	0	1,800,000,000	
Total HWAY23 SPOT								0.00	0	1,800,000,000	
Total For HWAY23								0.00	0	1,800,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.09000	131.39950	2.09000	284.28016		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			9.36000	100.23062	9.36000	100.20530		28,442,232,000,000.00	3,038,700,000	25,335,200,000	
Total HWAY34 SPOT								28,442,232,000,000.00	3,038,700,000	25,335,200,000	
Total For HWAY34								28,442,232,000,000.00	3,038,700,000	25,335,200,000	
HWAY3 On 31/07/2035 Spot Bond			9.31000	100.66261	9.31000	100.63732		396,500,000,000,000.00	150,000,000,000	50,000,000,000	
Total HWAY35 SPOT								16,500,000,000,000.00	150,000,000,000	50,000,000,000	
Total For HWAY35								16,500,000,000,000.00	150,000,000,000	50,000,000,000	
HWF01 On 26/03/2015 Spot Bond			100.00000	98.38275	100.00000	98.11828		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	25.57244	100.00000	25.50911		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF02U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	64.38210	100.00000	64.22266			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	30.76709	100.00000	30.69089			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	22.49668	100.00000	22.44035			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	98.38275	100.00000	98.11828			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	107.53600	10.00000	107.50800			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	117.69192	1.74500	117.69311		74,798,152,546,000.00	42,864,270,800	97,710,372,000	
Total I2025 SPOT								74,798,152,546,000.00	42,864,270,800	97,710,372,000	
Total For I2025								74,798,152,546,000.00	42,864,270,800	97,710,372,000	
I2038 On 31/01/2038 Spot Bond			1.70000	127.00407	1.71000	126.77613		21,910,720,980,000.00	12,888,659,400	108,880,778,700	
Total I2038 SPOT								21,910,720,980,000.00	12,888,659,400	108,880,778,700	
Total For I2038								21,910,720,980,000.00	12,888,659,400	108,880,778,700	
I2046 On 31/03/2046 Spot Bond			1.84000	126.23848	1.84000	126.23946		35,700,587,856,000.00	19,402,493,400	98,617,126,400	
Total I2046 SPOT								35,700,587,856,000.00	19,402,493,400	98,617,126,400	
Total For I2046								35,700,587,856,000.00	19,402,493,400	98,617,126,400	
I2050 On 31/12/2050 Spot Bond			1.89000	133.39076	1.89000	133.39157		17,481,987,621,000.00	9,249,728,900	62,269,789,771	
Total I2050 SPOT								17,481,987,621,000.00	9,249,728,900	62,269,789,771	
Total For I2050								17,481,987,621,000.00	9,249,728,900	62,269,789,771	
IBL14 On 28/06/2015 Spot Bond			100.00000		0.00000	100.05945		0.00	0	0	
Total IBL14 SPOT								0.00	0	0	
Total For IBL14								0.00	0	0	
IBL21 On 15/03/2016 Spot Bond			7.97000	101.56039	7.97000	101.53883		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			7.95000	105.46299	7.95000	105.44065		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL22										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.79000	101.30693	7.79000	101.28554				0.00	0	0
Total IBL28 SPOT										0.00	0	0
Total For IBL28										0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.91300				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	99.63610	2.20000	128.54738				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	103.56050	2.24500	131.68183				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	101.54641				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	101.96311				0.00	0	0
Total IBL38 SPOT										0.00	0	0
Total For IBL38										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.07000	105.90242	8.07000	105.87940				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	100.12840				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	100.88050				0.00	1,000,000,000	1,000,000,000
Total IBL42 SPOT										0.00	1,000,000,000	1,000,000,000
Total For IBL42										0.00	1,000,000,000	1,000,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.71015				0.00	0	0
Total IBL43 SPOT										0.00	0	0
Total For IBL43										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.53600	10.00000	107.50800				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			8.63000	99.95011	8.63000	99.92692				0.00	0	0
Total IBL45 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.03000	94.42585	9.03000	94.40282			501,165,000,000.00	55,500,000	2,344,500,000
Total IBL46 SPOT									501,165,000,000.00	55,500,000	2,344,500,000
Total For IBL46									501,165,000,000.00	55,500,000	2,344,500,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	99.85502			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			8.47000	100.41727	8.47000	100.39438			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.08000	101.22085	9.08000	101.19603			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	100.78196			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.90352			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	100.12056	7.90000	100.09914			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			8.41000	100.19498	8.41000	100.17218			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.99505			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	100.66096			0.00	0	1,500,000,000
Total IBL57 SPOT									0.00	0	1,500,000,000
Total For IBL57									0.00	0	1,500,000,000
IBL58 On 13/02/2017 Spot Bond			7.72000	102.20252	7.72000	102.18113			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			8.37000	103.53070	8.37000	103.50725			0.00	0	0
Total IBL59 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.42500	105.79309	9.42500	105.76618				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	101.55471				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	101.01386				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.96912				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	100.98918				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	101.00909				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	100.14478				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.75000	127.19327	2.75000	127.18789				0.00	0	25,000,000,000
Total IBL67 SPOT										0.00	0	25,000,000,000
Total For IBL67										0.00	0	25,000,000,000
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00798	100.00000	0.00797				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	101.15994				0.00	0	400,000,000
Total IDCG01 SPOT										0.00	0	400,000,000
Total For IDCG01										0.00	0	400,000,000
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.13072				0.00	0	1,400,000,000
Total IDCG02 SPOT										0.00	0	1,400,000,000
Total For IDCG02										0.00	0	1,400,000,000
IDCG03 On 22/10/2020 Spot Bond			8.66000	102.00592	8.66000	101.98216				0.00	0	0
Total IDCG03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.46946			0.00	200,000,000	100,000,000
Total IDCG04 SPOT									0.00	200,000,000	100,000,000
Total For IDCG04									0.00	200,000,000	100,000,000
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.48488			0.00	0	2,930,000,000
Total IDCG05 SPOT									0.00	0	2,930,000,000
Total For IDCG05									0.00	0	2,930,000,000
IDCG06 On 24/11/2024 Spot Bond			9.68000	102.22910	9.68000	102.20240			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	102.08049	5.00000	102.06656			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	102.08049	5.00000	102.06656			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	100.65698	5.00000	100.64325			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	102.08365	5.00000	102.06980			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	100.06459	4.00000	100.05382			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	101.68972	4.00000	101.67866			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	47.75374	100.00000	47.63549			0.00	0	0
Total IDW01U SPOT									0.00	0	0
Total For IDW01U									0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	47.56565	100.00000	47.44787			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	47.56565	100.00000	47.44787			0.00	0	0
Total IDW03U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	109.03871	9.20000	109.01178				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	100.71333				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	7.40027	100.00000	7.38234				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	101.15784				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	100.77643				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	14.54300	100.00000	14.50658				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	96.89211	100.00000	96.55332				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	15.34461	100.00000	15.30661				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	16.56334	100.00000	16.52186				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	1.34315	100.00000	1.34058				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.13313	100.00000	10.10803				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	9.17641	100.00000	9.15343				0.00	0	0
Total IN281U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	11.14490	100.00000	11.11731				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	32.68698	100.00000	32.60604				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	76.68067	100.00000	76.51992				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	71.42857	100.00000	71.28906				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	70.59961	100.00000	70.46332				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	85.88235	100.00000	85.68075				0.00	0	0
Total IN521U SPOT										0.00	0	0
Total For IN521U										0.00	0	0
INA513 On 24/03/2015 Spot Bond			6.30000	99.93101	6.30000	99.86211				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	99.69028	6.30000	99.62171				0.00	0	0
Total INA515 SPOT										0.00	0	0
Total For INA515										0.00	0	0
INA516 On 14/04/2015 Spot Bond			6.40000	99.56356	6.40000	99.49408				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	99.44203	6.40000	99.37273				0.00	0	0
Total INA517 SPOT										0.00	0	0
Total For INA517										0.00	0	0
INA519 On 05/05/2015 Spot Bond			6.40000	99.19988	6.40000	99.13091				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	99.06499	6.50000	98.99513				0.00	0	0
Total INA520 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INA520										0.00	0	0
INA522 On 26/05/2015 Spot Bond			6.50000	98.82092	6.50000	98.75140				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	98.68199	6.50000	98.61267				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			6.50000	98.57805	6.50000	98.50887				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	102.01285				0.00	0	0
Total ING114 SPOT										0.00	0	0
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.91344	103.75736	10.91344	103.17553				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			10.91344	102.49911	10.91344	102.39488				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	99.91032				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	99.91254				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.99629	6.50000	102.97819				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	99.97574				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	93.37972				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	100.06022				0.00	0	0
Total ING204 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.27878				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	107.53600	10.00000	107.50800				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	99.90684				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	102.12293				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	101.20993				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	98.79529				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	101.15625				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	96.79958				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	66.84982	100.00000	100.00000				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	106.08425				0.00	148,000,000	148,000,000
Total INGR04 SPOT										0.00	148,000,000	148,000,000
Total For INGR04										0.00	148,000,000	148,000,000
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.99684				0.00	0	0
Total INLV01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INLV01										0.00	0	0
IP273U On 14/04/2015 Spot Bond			100.00000	93.58974	100.00000	93.35038				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	101.37866				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	107.53600	10.00000	107.50800				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	101.37788				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	101.39559				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			8.48000	104.40424	8.48000	104.38042				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	101.57786				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	101.61528				0.00	800,000,000	2,800,000,000
Total IPF08 SPOT										0.00	800,000,000	2,800,000,000
Total For IPF08										0.00	800,000,000	2,800,000,000
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.64025				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	101.30041				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	101.36573				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPFC05 On 15/04/2015 Spot Bond				100.00000	0.00000	101.12278				0.00	0	0
Total IPFC05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPFC05									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.41000	102.89794	9.41000	102.87181			34,817,000,000,000.00	3,700,000,000	1,850,000,000
Total IPL10 SPOT									14,817,000,000,000.00	3,700,000,000	1,850,000,000
Total For IPL10									14,817,000,000,000.00	3,700,000,000	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.22247			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			8.64000	102.32343	8.64000	102.29953			1,725,408,000,000.00	199,700,000	1,438,500,000
Total IPL6 SPOT									1,725,408,000,000.00	199,700,000	1,438,500,000
Total For IPL6									1,725,408,000,000.00	199,700,000	1,438,500,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.53728			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	101.43573			0.00	380,000,000	190,000,000
Total IPL8 SPOT									0.00	380,000,000	190,000,000
Total For IPL8									0.00	380,000,000	190,000,000
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.82717			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	99.90914			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			8.32500	103.06286	8.32500	103.03986			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	101.42928			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.31923			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	95.67170	3.52500	125.84482			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.65000	142.52357	3.65000	148.12888			0.00	0	0
Total IV019 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.80630			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	101.56985			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	101.44669			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	100.16620			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.82332			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	97.80323	3.74500	106.21001			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.74500	97.72170	3.74500	105.20283			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	100.19975			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	100.77580			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			10.17000	114.59561	10.17000	114.56422			0.00	0	600,000,000
Total IV08 SPOT									0.00	0	600,000,000
Total For IV08									0.00	0	600,000,000
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.37892			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.75000	141.01458	3.75000	141.00837			0.00	0	0
Total IV19A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV19A									0.00	0	0
IV519U On 07/05/2015 Spot Bond			100.00000	88.37772	100.00000	88.16425			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	86.90476	100.00000	86.69834			0.00	0	0
Total IV520U SPOT									0.00	0	0
Total For IV520U									0.00	0	0
IVA512 On 19/03/2015 Spot Bond			6.30000	99.98274	6.30000	99.94825			0.00	0	0
Total IVA512 SPOT									0.00	0	0
Total For IVA512									0.00	0	0
IVA513 On 26/03/2015 Spot Bond			6.30000	99.89655	6.30000	99.82769			0.00	0	0
Total IVA513 SPOT									0.00	0	0
Total For IVA513									0.00	0	0
IVA515 On 09/04/2015 Spot Bond			6.30000	99.65598	6.30000	99.58746			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			6.40000	99.52881	6.40000	99.45938		3,840,000,000,000.00	600,000,000	300,000,000	
Total IVA516 SPOT								3,840,000,000,000.00	600,000,000	300,000,000	
Total For IVA516								3,840,000,000,000.00	600,000,000	300,000,000	
IVA517 On 23/04/2015 Spot Bond			6.40000	99.40737	6.40000	99.33811		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			6.40000	99.16538	6.40000	99.09646		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	98.90795	6.50000	98.83831		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	98.78615	6.50000	98.71668		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	98.59535		2,600,000,000,000.00	400,000,000	200,000,000	
Total IVA523 SPOT								2,600,000,000,000.00	400,000,000	200,000,000	
Total For IVA523								2,600,000,000,000.00	400,000,000	200,000,000	
IVA524 On 11/06/2015 Spot Bond			6.50000	98.54345	6.50000	98.47432		0.00	0	0	
Total IVA524 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.38163				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	107.53600	10.00000	107.50800				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	101.25151				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	101.46759				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	100.52940				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	100.53938				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	100.35574				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	101.39889				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	101.40788				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	101.42587				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.34492				0.00	0	0
Total IVC020 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.25699				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	101.03578				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	99.99981				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	100.63699				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	100.40648				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	100.40251				0.00	0	1,000,000,000
Total IVC026 SPOT										0.00	0	1,000,000,000
Total For IVC026										0.00	0	1,000,000,000
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.58923				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	101.30308				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	101.06337				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	100.92929				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	99.99987				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.68186				0.00	0	0
Total IVC033 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.72503				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.72502				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			8.97000	102.72050	8.97000	102.69561				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	13.41534	100.00000	13.38532				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	11.51726	100.00000	11.48873				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	101.16043				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.08000	102.68000	9.08000	102.65483				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	101.05557				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	100.63745				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	100.00819				0.00	100,000,000	100,000,000
Total IVC043 SPOT										0.00	100,000,000	100,000,000
Total For IVC043										0.00	100,000,000	100,000,000
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	103.18126				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	101.02087				0.00	0	0
Total IVC045 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	102.13717				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			7.12500	103.15470	7.12500	103.13486				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.91806				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	100.53332				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	100.35113				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.97479				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	100.75872				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	100.80660				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	100.32764				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.23577				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	101.05135				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	101.14779				0.00	0	0
Total JDG03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JDG03										0.00	0	0
JDG03 On 21/02/2016 Spot Bond			100.00000	54.78600	100.00000	54.64882				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	101.76519				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG12 On 18/03/2015 Spot Bond			100.00000	99.45504	100.00000	99.72678				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	100.12892				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	100.13358				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	100.28717				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03 On 30/10/2015 Spot Bond			100.00000	57.81388	100.00000	57.67071				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	100.39270				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	101.16531				0.00	0	3,060,000,000
Total KSB008 SPOT										0.00	0	3,060,000,000
Total For KSB008										0.00	0	3,060,000,000
KW01 On 31/10/2027 Spot Bond			8.33000	145.09058	8.33000	145.05787				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	99.87786				0.00	0	0
Total LBK02 SPOT										0.00	0	0
Total For LBK02										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.72018				0.00	0	0
Total LBK03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.96293			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	100.41015			0.00	0	1,500,000,000
Total LBK06 SPOT									0.00	0	1,500,000,000
Total For LBK06									0.00	0	1,500,000,000
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	99.89796			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	101.73847			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.03000	101.44377	10.03000	101.41635			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	100.60424	9.71000	100.57790			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.95603			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			8.73000	98.47474	8.73000	98.45150		4,451,427,000,000.00		509,900,000	3,512,100,000
Total LGL02 SPOT								4,451,427,000,000.00		509,900,000	3,512,100,000
Total For LGL02								4,451,427,000,000.00		509,900,000	3,512,100,000
LGL03 On 03/04/2018 Spot Bond			8.80000	76.97656	8.80000	100.46160			0.00	0	0
Total LGL03 SPOT									0.00	0	0
Total For LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.70000	98.63403	9.70000	98.60823		1,494,770,000,000.00		154,100,000	651,100,000
Total LGL04 SPOT								1,494,770,000,000.00		154,100,000	651,100,000
Total For LGL04								1,494,770,000,000.00		154,100,000	651,100,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.16602			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.18066			0.00	0	0
Total LHL01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LHL01									0.00	0	0
LHL02 On 13/12/2015 Spot Bond			9.64500	103.55026	9.64500	103.52347			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	100.19649			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	100.65662			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	100.58033			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	100.60043			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.64356			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	101.22422			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	100.64399			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	100.05664			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	99.37305			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	99.07889			0.00	0	0
Total MAQ067 SPOT									0.00	0	0
Total For MAQ067									0.00	0	0
MAQ06 On 09/06/2015 Spot Bond				100.00000	0.00000	98.57240			0.00	0	0
Total MAQ068 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ068										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.27120				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	100.27340				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	99.66877				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	101.26028				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	101.66104				0.00	0	500,000,000
Total MBF029 SPOT										0.00	0	500,000,000
Total For MBF029										0.00	0	500,000,000
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.36909				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	99.87850				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	100.37216				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	100.69088				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	101.15468				0.00	0	300,000,000
Total MBF038 SPOT										0.00	0	300,000,000
Total For MBF038										0.00	0	300,000,000
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	101.24802				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	100.76695				0.00	0	0
Total MBF040 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBF040									0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.73755			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	100.75409			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	100.18907			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	40.75739	100.00000	40.65646			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP25 On 22/03/2015 Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0
Total MBP25U SPOT									0.00	0	0
Total For MBP25U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	23.24111	100.00000	23.18356			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	17.36182	100.00000	17.31884			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	17.45612	100.00000	17.41289			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	16.75337	100.00000	16.71142			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	22.66653	100.00000	22.60977			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			8.63000	105.20194	8.63000	105.17752		471,198,000,000.00	54,600,000	556,800,000	
Total MBSA01 SPOT								471,198,000,000.00	54,600,000	556,800,000	
Total For MBSA01								471,198,000,000.00	54,600,000	556,800,000	
MBSA0 On 15/04/2019 Spot Bond			8.65000	104.66452	8.65000	104.64018		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	101.89726				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	103.41070				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	101.53420				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	101.60097				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			7.88500	104.91703	7.88500	104.89474				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			8.62000	104.17485	8.62000	104.15057				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			9.33500	105.35977	9.33500	105.33323				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	99.98198				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	99.98128				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			9.38000	103.02068	9.38000	103.13742				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			7.29500	100.64923	7.29500	100.62981				0.00	0	2,470,000,000
Total MGL01 SPOT										0.00	0	2,470,000,000
Total For MGL01										0.00	0	2,470,000,000
MIIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.42945				0.00	0	0
Total MIIIL01 SPOT										0.00	0	0

Contract Details	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			8.81000	102.58315	8.81000	102.55887			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	100.03797			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.21000	105.91322	9.21000	103.92573		7,368,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,368,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,368,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.39447			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	21.48640	100.00000	21.43435			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	100.51885			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			8.51000	102.49381	8.51000	102.47036			0.00	0	370,000,000
Total MQB02 SPOT									0.00	0	370,000,000
Total For MQB02									0.00	0	370,000,000
MTN03 On 13/07/2015 Spot Bond			7.24500	102.34382	7.24500	102.32397		144,900,000,000.00	20,000,000	20,000,000	
Total MTN03 SPOT								144,900,000,000.00	20,000,000	20,000,000	
Total For MTN03								144,900,000,000.00	20,000,000	20,000,000	
MTN04 On 13/07/2017 Spot Bond			8.50000	105.18727	8.50000	105.16308		18,020,000,000,000.00	2,120,000,000	1,040,000,000	
Total MTN04 SPOT								18,020,000,000,000.00	2,120,000,000	1,040,000,000	
Total For MTN04								18,020,000,000,000.00	2,120,000,000	1,040,000,000	
N4A211 On 14/08/2020 Spot Bond			100.89771	6.95707	100.89771	6.93951			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	7.04733	100.61875	7.02958			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	96.24350				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	100.68786				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	100.74662				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	1.00441	100.00000	1.00190				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	1.00441	100.00000	1.00190				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			8.79000	99.82980	8.79000	99.80608				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	100.06555	7.66500	100.04477				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			8.90000	102.82465	8.90000	102.79992			0.00	0	95,000,000
Total NBK11A SPOT									0.00	0	95,000,000
Total For NBK11A									0.00	0	95,000,000
NBK12/ On 19/03/2021 Spot Bond			8.66000	103.33865	8.66000	103.31485			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.12500	103.68529	9.12500	103.66015			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	101.47716			0.00	20,000,000	20,000,000
Total NBK13B SPOT									0.00	20,000,000	20,000,000
Total For NBK13B									0.00	20,000,000	20,000,000
NBK14/ On 26/06/2021 Spot Bond			9.02000	103.40350	9.02000	103.39009			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	100.50316			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.26000	98.52516	9.26000	98.48069			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	101.58783			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			9.93000	97.87646	9.93000	97.85027			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.18456			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	100.50026			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	99.84398			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	101.39202			0.00	1,000,000,000	1,000,000,000
Total NBK19B SPOT									0.00	1,000,000,000	1,000,000,000
Total For NBK19B									0.00	1,000,000,000	1,000,000,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.62569			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	100.72309			0.00	200,000,000	100,000,000
Total NBK21B SPOT									0.00	200,000,000	100,000,000
Total For NBK21B									0.00	200,000,000	100,000,000
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.71342			0.00	200,000,000	100,000,000
Total NBK22B SPOT									0.00	200,000,000	100,000,000
Total For NBK22B									0.00	200,000,000	100,000,000
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.73237			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	100.72430			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	100.78429			0.00	60,000,000	30,000,000
Total NBK25B SPOT									0.00	60,000,000	30,000,000
Total For NBK25B									0.00	60,000,000	30,000,000
NBK2A On 15/09/2015 Spot Bond			7.11500	101.72552	7.11500	101.70636		391,325,000,000.00		55,000,000	766,800,000
Total NBK2A SPOT								391,325,000,000.00		55,000,000	766,800,000
Total For NBK2A								391,325,000,000.00		55,000,000	766,800,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	100.66675			0.00	4,100,000,000	2,050,000,000
Total NBK2B SPOT									0.00	4,100,000,000	2,050,000,000
Total For NBK2B									0.00	4,100,000,000	2,050,000,000
NBK3A On 09/09/2019 Spot Bond			8.65000	110.31610	8.65000	110.29071		1,499,910,000,000.00		173,400,000	1,490,000,000
Total NBK3A SPOT								1,499,910,000,000.00		173,400,000	1,490,000,000
Total For NBK3A								1,499,910,000,000.00		173,400,000	1,490,000,000
NBK4 On 28/10/2024 Spot Bond			10.50500	38.29807	10.50500	38.28759			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK6A On 19/04/2015 Spot Bond			7.04500	104.23642	7.04500	104.21643			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	101.32465				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	101.34505				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			7.58000	101.62102	7.58000	101.60013			14,402,000,000,000.00	1,900,000,000	2,830,000,000	
Total NBK9A SPOT									14,402,000,000,000.00	1,900,000,000	2,830,000,000	
Total For NBK9A									14,402,000,000,000.00	1,900,000,000	2,830,000,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	99.92517			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	101.86489			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	101.59827			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	101.41734			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	100.37408			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	95.26940			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	100.35509			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	101.11261			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	101.05570				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	91.68804				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	101.47646				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	100.68570				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	99.98035				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	99.98147				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	102.19719				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	99.98214				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	99.98072				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	99.98074				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.96385				0.00	0	500,000,000
Total NCLN81 SPOT										0.00	0	500,000,000
Total For NCLN81										0.00	0	500,000,000
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	99.97779				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			9.67500	104.05585	9.67500	105.80329				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	99.97793				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			9.71000	102.87233	9.71000	104.74203				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	99.97779				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	99.98004				0.00	0	1,000,000,000
Total NCLN88 SPOT										0.00	0	1,000,000,000
Total For NCLN88										0.00	0	1,000,000,000
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	99.98004				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	99.97757				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	99.97730				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	100.33058				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			7.83500	101.33291	7.83500	101.31197				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	101.26804				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	98.33967				0.00	0	600,000,000
Total NED14 SPOT										0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED14									0.00	0	600,000,000
NED15 On 08/04/2024 Spot Bond			9.83000	107.03848	9.83000	108.55444			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	103.18939			0.00	0	800,000,000
Total NED16 SPOT									0.00	0	800,000,000
Total For NED16									0.00	0	800,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.54758			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	101.52278			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	101.31398			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	121.99369	9.44500	121.96258			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	100.62201			0.00	200,000,000	100,000,000
Total NHM001 SPOT									0.00	200,000,000	100,000,000
Total For NHM001									0.00	200,000,000	100,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	107.53600	10.00000	107.50800			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			2.24000	169.31027	2.24000	169.30974			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	95.66573	2.60500	138.15603			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	184.79746	3.45000	184.78846			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			2.00000		2.00000	2.00000				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			2.60000	157.64222	2.60000	2.60000				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			8.43000	105.29622	8.43000	105.27222				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.06000	106.38828	9.06000	106.36151				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	100.49073				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	100.51378				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	100.46476				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	100.48103				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	100.47129				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.26000	106.37503	9.26000	107.89389				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	100.48110				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	100.49077				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	100.48429			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			9.46000	106.36198	9.46000	106.33405			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	100.50385			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	100.49727			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	100.50052			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	100.62025			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	100.58085			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	100.51025			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			8.37500	115.77957	8.37500	115.75348			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			9.11000	121.68848	9.11000	121.65853			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			2.13500	173.24961	2.13500	173.24955			0.00	0	8,400,000,000
Total NRA023 SPOT									0.00	0	8,400,000,000
Total For NRA023									0.00	0	8,400,000,000
NRA02 On 30/11/2028 Spot Bond			9.88000	121.25267	9.88000	121.22055		12,251,200,000,000.00		1,240,000,000	3,020,000,000
Total NRA028 SPOT								12,251,200,000,000.00		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									12,251,200,000,000.00	1,240,000,000	3,020,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.48500			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	101.31421			0.00	8,000,000,000	8,000,000,000
Total NTC15 SPOT									0.00	8,000,000,000	8,000,000,000
Total For NTC15									0.00	8,000,000,000	8,000,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	99.94773			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	100.22976			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	100.42221			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	100.48637			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	100.50464			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	16.72587	100.00000	16.68398			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	62.95455	100.00000	62.79865			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			7.13500	104.55373	7.13500	104.53360			11,416,000,000,000.00	1,600,000,000	7,060,517,700
Total OML01 SPOT									11,416,000,000,000.00	1,600,000,000	7,060,517,700
Total For OML01									11,416,000,000,000.00	1,600,000,000	7,060,517,700
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.42224			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			9.58000	100.84134	9.58000	101.63258			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	0.01666	100.00000	0.01662				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			8.00000	100.02132	8.00000	100.00000				0.00	0	0
Total OML05 SPOT										0.00	0	0
Total For OML05										0.00	0	0
OML06 On 19/03/2027 Spot Bond			8.00000	100.02132	8.00000	100.00000				0.00	0	0
Total OML06 SPOT										0.00	0	0
Total For OML06										0.00	0	0
OML07 On 19/03/2030 Spot Bond			8.00000	100.02132	8.00000	100.00000				0.00	0	0
Total OML07 SPOT										0.00	0	0
Total For OML07										0.00	0	0
OTCA2 On 31/07/2016 Spot Bond			100.00000	36.95864	100.00000	36.86609				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	98.01000				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	100.63164				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	107.53600	10.00000	107.50800				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	102.66412				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	100.33651				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	100.26098				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	99.92908				0.00	0	700,000,000
Total PPC001 SPOT										0.00	0	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PPC001									0.00	0	700,000,000
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	101.78484			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	101.13348			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			9.31000	103.97995	9.31000	104.67005		175,028,000,000,000.00	18,800,000,000	3,420,000,000	
Total PPC004 SPOT								5,028,000,000,000.00	18,800,000,000	3,420,000,000	
Total For PPC004								5,028,000,000,000.00	18,800,000,000	3,420,000,000	
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.00810			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	101.03579			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	101.04825			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	101.07593			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	101.19489			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	101.22254			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	101.08658			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			7.75000	44.13989	7.75000	44.13067			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			6.14500	103.62712	6.14500	103.61019		889,084,900,000,000.00	795,620,000,000	598,430,000,000	
Total R158 SPOT								889,084,900,000,000.00	795,620,000,000	598,430,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R158									19,084,900,000,000.00	795,620,000,000	598,430,000,000
R158P On 15/09/2015 Spot Bond			6.37000	96.97071	6.37000	96.95431			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			6.47000	109.99293	6.47000	109.97391			481,369,090,071,000.00	383,519,179,300	133,172,614,600
Total R159 SPOT									1,369,090,071,000.00	383,519,179,300	133,172,614,600
Total For R159									1,369,090,071,000.00	383,519,179,300	133,172,614,600
R159P On 15/09/2016 Spot Bond			6.30000	91.19233	6.30000	91.17696			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			7.90500	122.17360	7.93000	121.93382			265,435,493,703,000.00	1,208,151,232,600	1,786,754,457,000
Total R186 SPOT									5,435,493,703,000.00	208,151,232,600	786,754,457,000
Total For R186									5,435,493,703,000.00	208,151,232,600	786,754,457,000
R187P On 21/12/2026 Spot Bond			7.67000	41.28021	7.67000	41.27167			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			7.59000	38.66546	7.59000	38.65755			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			1.73000	285.44292	1.73000	285.44602			38,561,037,583,000.00	22,289,617,100	18,765,282,300
Total R197 SPOT									18,561,037,583,000.00	22,289,617,100	18,765,282,300
Total For R197									18,561,037,583,000.00	22,289,617,100	18,765,282,300
R202 On 07/12/2033 Spot Bond			1.72000	235.51428	1.72000	235.51687			240,351,144,328,000.00	139,739,037,400	180,984,180,600
Total R202 SPOT									10,351,144,328,000.00	139,739,037,400	180,984,180,600
Total For R202									10,351,144,328,000.00	139,739,037,400	180,984,180,600
R2023 On 28/02/2023 Spot Bond			7.71500	100.61918	7.72500	100.53982			745,752,533,076,000.00	615,133,186,400	513,373,676,500
Total R2023 SPOT									15,752,533,076,000.00	615,133,186,400	513,373,676,500
Total For R2023									15,752,533,076,000.00	615,133,186,400	513,373,676,500
R203 On 15/09/2017 Spot Bond			6.95000	103.03246	6.95000	103.01333			743,078,062,990,000.00	2,265,191,088,200	978,762,286,500
Total R203 SPOT									13,078,062,990,000.00	265,191,088,200	978,762,286,500
Total For R203									13,078,062,990,000.00	265,191,088,200	978,762,286,500
R2030 On 31/01/2030 Spot Bond			8.30000	98.50933	8.30000	98.48721			463,963,307,820,000.00	1,019,754,615,400	485,072,695,900
Total R2030 SPOT									13,963,307,820,000.00	019,754,615,400	485,072,695,900
Total For R2030									13,963,307,820,000.00	019,754,615,400	485,072,695,900
R2032 On 31/03/2032 Spot Bond			8.43000	102.25887	8.43000	102.23568			118,621,673,356,000.00	963,063,069,200	381,100,868,200
Total R2032 SPOT									18,621,673,356,000.00	963,063,069,200	381,100,868,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2032									18,621,673,356,000.00	963,063,069,200	381,100,868,200
R2037 On 31/01/2037 Spot Bond			8.50500	101.06061	8.50500	101.03736			980,329,314,125,000.00	938,310,325,000	358,514,795,000
Total R2037 SPOT									10,329,314,125,000.00	938,310,325,000	358,514,795,000
Total For R2037									10,329,314,125,000.00	938,310,325,000	358,514,795,000
R204 On 21/12/2018 Spot Bond			7.20500	104.51397	7.20000	104.51014			509,520,843,678,000.00	1,597,435,231,600	694,941,302,700
Total R204 SPOT									19,520,843,678,000.00	597,435,231,600	694,941,302,700
Total For R204									19,520,843,678,000.00	597,435,231,600	694,941,302,700
R2044 On 31/01/2044 Spot Bond			8.54000	103.38151	8.54000	103.35764			535,656,665,968,000.00	414,011,319,200	200,497,673,800
Total R2044 SPOT									15,656,665,968,000.00	414,011,319,200	200,497,673,800
Total For R2044									15,656,665,968,000.00	414,011,319,200	200,497,673,800
R2048 On 28/02/2048 Spot Bond			8.52500	102.93738	8.52500	102.91404			138,668,269,275,000.00	368,172,231,000	351,766,366,800
Total R2048 SPOT									18,668,269,275,000.00	368,172,231,000	351,766,366,800
Total For R2048									18,668,269,275,000.00	368,172,231,000	351,766,366,800
R207 On 15/01/2020 Spot Bond			7.37000	100.78703	7.38000	100.72699			187,185,058,394,000.00	975,194,716,200	576,736,047,400
Total R207 SPOT									17,185,058,394,000.00	975,194,716,200	576,736,047,400
Total For R207									17,185,058,394,000.00	975,194,716,200	576,736,047,400
R208 On 31/03/2021 Spot Bond			7.49000	99.62894	7.51000	99.51527			678,925,234,902,000.00	1,292,246,359,800	1,111,971,779,800
Total R208 SPOT									18,925,234,902,000.00	292,246,359,800	111,971,779,800
Total For R208									18,925,234,902,000.00	292,246,359,800	111,971,779,800
R209 On 31/03/2036 Spot Bond			8.43500	81.58647	8.46000	81.36438			097,644,784,789,000.00	960,005,309,400	605,407,078,700
Total R209 SPOT									17,644,784,789,000.00	960,005,309,400	605,407,078,700
Total For R209									17,644,784,789,000.00	960,005,309,400	605,407,078,700
R210 On 31/03/2028 Spot Bond			1.73000	175.50557	1.75000	175.12083			22,638,667,723,000.00	13,085,935,100	38,727,602,600
Total R210 SPOT									22,638,667,723,000.00	13,085,935,100	38,727,602,600
Total For R210									22,638,667,723,000.00	13,085,935,100	38,727,602,600
R211 On 31/01/2017 Spot Bond			1.50000	130.19054	1.50000	130.19272			88,385,337,600,000.00	58,923,558,400	31,544,719,600
Total R211 SPOT									18,385,337,600,000.00	58,923,558,400	31,544,719,600
Total For R211									18,385,337,600,000.00	58,923,558,400	31,544,719,600
R212 On 31/01/2022 Spot Bond			1.67500	136.44970	1.67500	136.45135			606,294,445,945,000.00	361,966,833,400	180,279,601,700
Total R212 SPOT									16,294,445,945,000.00	361,966,833,400	180,279,601,700
Total For R212									16,294,445,945,000.00	361,966,833,400	180,279,601,700
R213 On 28/02/2031 Spot Bond			8.31500	88.87286	8.35000	88.57296			429,348,399,502,000.00	1,494,810,390,800	703,031,648,500
Total R213 SPOT									19,348,399,502,000.00	494,810,390,800	703,031,648,500
Total For R213									19,348,399,502,000.00	494,810,390,800	703,031,648,500
R214 On 28/02/2041 Spot Bond			8.48000	79.70440	8.48000	79.68642			592,410,526,400,000.00	895,331,430,000	683,633,657,100
Total R214 SPOT									12,410,526,400,000.00	895,331,430,000	683,633,657,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R214										12,410,526,400,000.00	895,331,430,000	583,633,657,100
R228C On 15/09/2015 Spot Bond			6.37000	96.97071	6.37000	96.95431				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			6.29000	94.07388	6.29000	94.05805				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			6.30000	91.19233	6.30000	91.17696				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			6.44000	98.38561	6.44000	98.36854				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			6.31000	95.41493	6.31000	95.39865				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			6.29000	92.51918	6.29000	92.50344				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			6.35000	89.60663	6.35000	89.59125				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			6.92500	85.76581	6.92500	85.74977				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			6.97500	82.78525	6.97500	82.76966				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			7.20500	79.41903	7.20500	79.40359				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.18500	76.71304	7.18500	76.69817				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.16500	74.11357	7.16500	74.09923				0.00	0	0
Total R335C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.15500	71.58314	7.15500	71.56931				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			7.34000	68.46529	7.34000	68.45173				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			7.32000	66.11494	7.32000	66.10188				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			7.43000	63.35870	7.43000	63.34600				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			7.40000	61.20873	7.40000	61.19652				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			7.37000	59.14885	7.37000	59.13709				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			7.34000	57.17484	7.34000	57.16352				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			7.30000	55.32677	7.30000	55.31588				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.26000	53.55914	7.26000	53.54865				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			7.87000	48.94655	7.87000	48.93618				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			7.83000	47.27059	7.83000	47.26061				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			7.79000	45.66962	7.79000	45.66003				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			7.75000	44.13989	7.75000	44.13067				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			7.71000	42.67787	7.71000	42.66900				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			7.67000	41.28021	7.67000	41.27167				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			7.63000	39.94373	7.63000	39.93552				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			7.59000	38.66546	7.59000	38.65755				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	103.50306				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	100.84403				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	104.00645				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	102.75562				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	100.21629				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	22.07145	100.00000	22.01618				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	15.38270	100.00000	15.34461				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	28.46829	100.00000	28.39933				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	60.75890	100.00000	60.60676				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	28.11207	100.00000	28.04396				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	21.23918	100.00000	21.18441				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	7.63852	100.00000	7.61483				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	13.08354	100.00000	13.04980				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	11.18724	100.00000	11.15839				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	9.33990	100.00000	9.31581				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	101.65998				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.17088				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	100.21387				0.00	0	700,000,000
Total RDFB03 SPOT										0.00	0	700,000,000
Total For RDFB03										0.00	0	700,000,000
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.42765				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	100.44921				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	99.91444				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	102.18880				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	100.42877				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	100.37167				0.00	0	0
Total RDFC19 SPOT										0.00	0	0
Total For RDFC19										0.00	0	0
RES01I On 02/03/2018 Spot Bond			100.00000	16.23045	100.00000	16.19113				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	11.38566	100.00000	11.35808				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	9.43316	100.00000	9.41031				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	8.71662	100.00000	8.69551				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	100.75158				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.34815				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.90608				0.00	0	0
Total RES18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.21112				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	101.34571				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	100.35786				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	100.21858				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.86038				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	101.22576				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	87.23113				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	83.30107				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	89.56286				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	88.45076				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	99.76837				0.00	0	0
Total RP013 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	81.21648				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	93.33717				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	103.41497	12.35000	103.38074				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.89906	100.00000	14.86175				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	100.39312				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	99.91122				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	5.77389	100.00000	5.75975				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	25.07021	100.00000	25.00813				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	57.74788	100.00000	57.60327				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	14.49335	100.00000	14.47558				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	30.84766	100.00000	30.77041				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS00U On 16/11/2022 Spot Bond				100.00000	0.00000	105.43596				0.00	0	0
Total RPS00U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPS001									0.00	0	0
RPS00: On 30/04/2025 Spot Bond				100.00000	0.00000	79.02325			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			8.81000	109.46978	8.81000	109.44386		647,535,000,000.00		73,500,000	1,695,700,000
Total RW21 SPOT								647,535,000,000.00		73,500,000	1,695,700,000
Total For RW21								647,535,000,000.00		73,500,000	1,695,700,000
RW23 On 10/12/2023 Spot Bond			8.97500	105.77679	8.97500	105.75127		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			9.58000	90.24756	9.58000	107.77710		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	97.34569		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			7.67000	108.32064	7.67000	108.29813		17,641,000,000,000.00		2,300,000,000	1,150,000,000
Total SBK12 SPOT								17,641,000,000,000.00		2,300,000,000	1,150,000,000
Total For SBK12								17,641,000,000,000.00		2,300,000,000	1,150,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.53600	10.00000	107.50800		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	100.45073		0.00		0	0
Total SBK13 SPOT								0.00		0	0
Total For SBK13								0.00		0	0
SBK14 On 01/12/2017 Spot Bond			9.00000	104.41880	9.00000	104.39354		0.00		0	0
Total SBK14 SPOT								0.00		0	0
Total For SBK14								0.00		0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	102.08328		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	101.19645		0.00		0	0
Total SBK16 SPOT								0.00		0	0
Total For SBK16								0.00		0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	96.59014		0.00		0	0
Total SBK17 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.21148			0.00	60,000,000	20,000,000
Total SBK18 SPOT									0.00	60,000,000	20,000,000
Total For SBK18									0.00	60,000,000	20,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.19056			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	100.44856			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.29389			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			7.04500	103.51629	7.04500	103.49657		10,849,300,000,000.00		1,540,000,000	770,000,000
Total SBK7 SPOT								10,849,300,000,000.00		1,540,000,000	770,000,000
Total For SBK7								10,849,300,000,000.00		1,540,000,000	770,000,000
SBK9 On 10/04/2018 Spot Bond			8.70000	102.91568	8.70000	102.89160		41,238,000,000,000.00		4,740,000,000	2,370,000,000
Total SBK9 SPOT								41,238,000,000,000.00		4,740,000,000	2,370,000,000
Total For SBK9								41,238,000,000,000.00		4,740,000,000	2,370,000,000
SBN27 On 15/09/2015 Spot Bond			7.63500	102.89723	7.63500	102.87649		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	102.73939	7.96000	102.71784		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			7.39500	103.01410	7.39500	102.99397		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			8.35000	99.88946	8.35000	99.86726		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			7.54000	102.94346	7.54000	102.92296		0.00		0	0
Total SBN34 SPOT								0.00		0	0
Total For SBN34								0.00		0	0
SBN35 On 15/09/2015 Spot Bond			7.83000	102.80247	7.83000	102.78124		0.00		0	0
Total SBN35 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.01099			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	101.59716			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.00000	101.95912	8.00000	101.93703			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	101.53119			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	99.92224			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	101.11703			0.00	3,600,000,000	1,800,000,000
Total SBS18 SPOT									0.00	3,600,000,000	1,800,000,000
Total For SBS18									0.00	3,600,000,000	1,800,000,000
SBS19 On 23/06/2021 Spot Bond			8.98000	108.05833	8.98000	108.03226			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.83000	104.91516	9.83000	104.88736			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.71232			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.56596			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	100.67768			0.00	95,000,000	55,000,000
Total SBS23 SPOT									0.00	95,000,000	55,000,000
Total For SBS23									0.00	95,000,000	55,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.69776			0.00	0	0
Total SBS24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.78000	103.12963	8.78000	103.10516			4,133,624,000,000.00	470,800,000	552,800,000
Total SBS25 SPOT									4,133,624,000,000.00	470,800,000	552,800,000
Total For SBS25									4,133,624,000,000.00	470,800,000	552,800,000
SBS26 On 28/02/2017 Spot Bond			100.00000	20.65820	100.00000	20.61198			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.26500	105.94368	9.26500	105.91717			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.20696			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			8.77500	102.02132	8.77500	101.99726			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			9.84000	91.60870	9.84000	91.58440			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	99.60661			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			9.58000	104.06455	9.58000	104.03780			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	99.99988			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	99.99986			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			9.73000	102.28699	9.73000	102.26059			28,217,000,000,000.00	2,900,000,000	1,500,000,000
Total SBS34 SPOT									28,217,000,000,000.00	2,900,000,000	1,500,000,000
Total For SBS34									28,217,000,000,000.00	2,900,000,000	1,500,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.98910			0.00	0	0
Total SBS35 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	101.01572			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			8.78000	97.95352	8.78000	97.93027			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			9.85000	96.50730	9.85000	96.48167			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.40000	96.15240	10.40000	96.12547			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.21000	99.93857	9.21000	99.91372		1,037,967,000,000.00	112,700,000	133,500,000	
Total SBS4 SPOT								1,037,967,000,000.00	112,700,000	133,500,000	
Total For SBS4								1,037,967,000,000.00	112,700,000	133,500,000	
SBS9 On 07/07/2016 Spot Bond			7.47000	107.05879	7.47000	107.03710		0.00	0	330,000,000	
Total SBS9 SPOT								0.00	0	330,000,000	
Total For SBS9								0.00	0	330,000,000	
SBSI11 On 07/12/2023 Spot Bond			2.34000	126.34002	2.34000	273.33222		187,200,000,000.00	80,000,000	80,000,000	
Total SBSI11 SPOT								187,200,000,000.00	80,000,000	80,000,000	
Total For SBSI11								187,200,000,000.00	80,000,000	80,000,000	
SBSI12 On 31/01/2017 Spot Bond			2.14500	100.97663	2.14500	128.67569		493,350,000,000.00	230,000,000	730,000,000	
Total SBSI12 SPOT								493,350,000,000.00	230,000,000	730,000,000	
Total For SBSI12								493,350,000,000.00	230,000,000	730,000,000	
SCM10 On 15/09/2017 Spot Bond			100.00000	21.69436	100.00000	21.64180		0.00	0	0	
Total SCM10U SPOT								0.00	0	0	
Total For SCM10U								0.00	0	0	
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2A2U SPOT								0.00	0	0	
Total For SF2A2U								0.00	0	0	
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2BU SPOT								0.00	0	0	
Total For SF2BU								0.00	0	0	
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2CU SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.30179				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	21.22740	100.00000	21.17597				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				165.18281	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	113.41968	2.77000	127.22730				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.99629	6.50000	102.97819				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	101.14738				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	99.77852				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	101.03752				0.00	1,000,000,000	1,000,000,000
Total SHS04 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SHS04										0.00	1,000,000,000	1,000,000,000
SHS05 On 29/06/2017 Spot Bond			8.98000	101.45901	8.98000	101.43453		466,960,000,000.00			52,000,000	287,000,000
Total SHS05 SPOT								466,960,000,000.00			52,000,000	287,000,000
Total For SHS05								466,960,000,000.00			52,000,000	287,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.88525				0.00	0	1,570,000
Total SHS06 SPOT										0.00	0	1,570,000
Total For SHS06										0.00	0	1,570,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.61175				0.00	0	0
Total SHS07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	99.91560				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	22.55316	100.00000	22.49668				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	107.53600	10.00000	107.50800				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	100.14938				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13 On 21/05/2015 Spot Bond			100.00000	87.41764	100.00000	87.21339				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	100.10999				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	40.05613	100.00000	39.95694				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	33.18418	100.00000	35.67463				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	28.85247	100.00000	28.78181				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			9.29000	102.15371	9.29000	102.12851				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	101.34331				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	101.79237				0.00	0	0
Total SHS21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS21									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.53780			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			7.72000	103.38259	7.72000	103.36096		56,201,600,000,000.00	7,280,000,000	3,640,000,000	
Total SLI2 SPOT								56,201,600,000,000.00	7,280,000,000	3,640,000,000	
Total For SLI2								56,201,600,000,000.00	7,280,000,000	3,640,000,000	
SLI3 On 15/08/2023 Spot Bond			8.80000	100.19367	8.80000	100.46620		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			8.35000	99.88946	8.35000	99.86726		54,943,000,000,000.00	6,580,000,000	3,290,000,000	
Total SNT01 SPOT								54,943,000,000,000.00	6,580,000,000	3,290,000,000	
Total For SNT01								54,943,000,000,000.00	6,580,000,000	3,290,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.50087		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	100.61578		0.00	0	0	
Total SPDA3 SPOT								0.00	0	0	
Total For SPDA3								0.00	0	0	
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.94210		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	100.47581		0.00	100,000,000	50,000,000	
Total SPDA5 SPOT								0.00	100,000,000	50,000,000	
Total For SPDA5								0.00	100,000,000	50,000,000	
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.48863		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	100.37312		0.00	0	1,490,000,000	
Total SPG001 SPOT								0.00	0	1,490,000,000	
Total For SPG001								0.00	0	1,490,000,000	
SSA01 On 28/06/2016 Spot Bond			8.05000	104.02440	8.05000	104.00185		11,270,000,000,000.00	1,400,000,000	700,000,000	
Total SSA01 SPOT								11,270,000,000,000.00	1,400,000,000	700,000,000	
Total For SSA01								11,270,000,000,000.00	1,400,000,000	700,000,000	
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.22942		0.00	0	0	
Total SSA02 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSA02									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.49709			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	101.30486			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.06000	99.42385	9.06000	99.39965		5,436,000,000,000.00		600,000,000	440,000,000
Total SSA06 SPOT								5,436,000,000,000.00		600,000,000	440,000,000
Total For SSA06								5,436,000,000,000.00		600,000,000	440,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.38093			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	99.85130			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	101.14795			0.00	0	12,470,000,000
Total SSN003 SPOT									0.00	0	12,470,000,000
Total For SSN003									0.00	0	12,470,000,000
SSN00 On 31/03/2021 Spot Bond			8.89000	93.34167	8.89000	93.31938			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			8.89000	93.34167	8.89000	93.31938			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			8.63000	95.91226	8.63000	95.88987			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	100.02002			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00 On 15/09/2017 Spot Bond			7.83000	101.04250	7.83000	101.02142			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.49500	109.69047	2.49500	110.10764			0.00	0	0
Total SSN011 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.36000	100.79541	8.36000	100.77274				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	100.43558				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			9.78000	107.50180	9.78000	107.47362				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	100.33945				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			9.97000	76.89659	9.97000	76.87626				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	101.23427				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	101.26378				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	99.87509				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	101.41146				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	99.79465				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	100.48673				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN031										0.00	0	0
SSN03: On 20/12/2019 Spot Bond				100.00000	0.00000	99.97963				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	1.45168	100.00000	1.44816				0.00	0	30,000,000,000
Total SSN033 SPOT										0.00	0	30,000,000,000
Total For SSN033										0.00	0	30,000,000,000
SY1211 On 17/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1211 SPOT										0.00	0	0
Total For SY1211										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	99.28232				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	99.28430				0.00	0	0
Total SY1221 SPOT										0.00	0	0
Total For SY1221										0.00	0	0
SY122Z On 05/05/2015 Spot Bond				100.00000	0.00000	99.17651				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	99.01847				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	98.97704				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	98.93358				0.00	0	0
Total SY1226 SPOT										0.00	0	0
Total For SY1226										0.00	0	0
SY1227 On 18/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1227 SPOT										0.00	0	0
Total For SY1227										0.00	0	0
SY122E On 22/05/2015 Spot Bond				100.00000	0.00000	98.88276				0.00	0	0
Total SY1228 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1228										0.00	0	0
SY1228 On 29/05/2015 Spot Bond				100.00000	0.00000	98.75512				0.00	0	0
Total SY1229 SPOT										0.00	0	0
Total For SY1229										0.00	0	0
SY1229 On 09/06/2015 Spot Bond				100.00000	0.00000	98.56642				0.00	0	0
Total SY1230 SPOT										0.00	0	0
Total For SY1230										0.00	0	0
SY1230 On 10/06/2015 Spot Bond				100.00000	0.00000	98.54398				0.00	0	0
Total SY1231 SPOT										0.00	0	0
Total For SY1231										0.00	0	0
SY1231 On 17/06/2015 Spot Bond			100.00000	80.39648	100.00000	80.21978		970,000,000,000,000.00		19,700,000,000	8,900,000,000	
Total SY1232 SPOT								970,000,000,000,000.00		19,700,000,000	8,900,000,000	
Total For SY1232								970,000,000,000,000.00		19,700,000,000	8,900,000,000	
SY1232 On 22/04/2015 Spot Bond			100.00000	91.70854	100.00000	91.47870				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			6.60500	102.65149	6.60500	102.63316		3,698,800,000,000.00		560,000,000	46,280,000,000	
Total SZ18 SPOT								3,698,800,000,000.00		560,000,000	46,280,000,000	
Total For SZ18								3,698,800,000,000.00		560,000,000	46,280,000,000	
SZ25 On 30/09/2025 Spot Bond			8.58000	107.09674	8.58000	107.07202				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	57.73914	100.00000	57.59456				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	101.13655				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	100.86627				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	100.34123				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	99.98272				0.00	0	410,100,000
Total TFS122 SPOT										0.00	0	410,100,000

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 TFS122										0.00	0	410,100,000
TFS122 On 20/03/2019 Spot Bond				100.00000	0.00000	99.98176				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	100.50671				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	98.51188				0.00	0	0
Total TFS132 SPOT										0.00	0	0
Total For TFS132										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.92504				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	100.96164				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			7.72000	102.45092	7.72000	102.42948				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	101.19983				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	101.23173				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	101.30266	7.83000	101.28116				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	101.18227				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	101.22216				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	101.28291				0.00	0	0
Total TH10A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	101.18227				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	101.22216				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	84.87283	7.16000	101.17282				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	101.30029				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.29391				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.44679				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.42611				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	102.04946				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.97830				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH10D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.18068				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.23173				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	101.45030	8.73000	101.42635				0.00	0	0
Total TH11A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.90221				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.22216				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.67000	96.54247	8.67000	100.00376				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	100.71989				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.23939				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	101.30348				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	101.28594				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	101.29721				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	101.44362				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	101.43725				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	101.39996				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	101.93874				0.00	0	0
Total TH11D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.94507				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.93688				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.47902				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.49503				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.98000	101.11774	8.98000	101.32813				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.48542				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	100.50783				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.89000	99.36737	8.89000	99.34349				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.76434				0.00	100,000,000	50,000,000
Total TH12A7 SPOT										0.00	100,000,000	50,000,000
Total For TH12A7										0.00	100,000,000	50,000,000
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	100.80490				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			9.00000	94.54104	9.00000	98.34086				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.53662				0.00	0	0
Total TH12B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	100.53662				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.85048				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	100.58768				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	100.58768				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	100.93132				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	100.79368				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	100.79368				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	101.25749				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	101.24100				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	6.72148	101.06155	6.70468				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.45904				0.00	0	1,847,565,300
Total THE9A1 SPOT										0.00	0	1,847,565,300
Total For THE9A1										0.00	0	1,847,565,300
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	101.21691				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	101.67368				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	101.21691				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	101.23297				0.00	0	400,000,000
Total THE9A6 SPOT										0.00	0	400,000,000
Total For THE9A6										0.00	0	400,000,000
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.24100				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	101.20727				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	101.23297				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	101.32130				0.00	0	0
Total THE9B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9B1									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	101.32130			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.32130			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	101.44972			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	101.48181			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	101.44169			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	102.08254			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	102.12252			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	102.10653			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			6.69500	105.17831	6.69500	105.15916		642,050,500,000.00	95,900,000	594,500,000	
Total TL15 SPOT								642,050,500,000.00	95,900,000	594,500,000	
Total For TL15								642,050,500,000.00	95,900,000	594,500,000	
TL20 On 22/02/2020 Spot Bond			9.33000	87.71318	9.33000	87.66027		8,397,000,000,000.00	900,000,000	1,400,000,000	
Total TL20 SPOT								8,397,000,000,000.00	900,000,000	1,400,000,000	
Total For TL20								8,397,000,000,000.00	900,000,000	1,400,000,000	
TL20/R: On 25/11/2020 Spot Bond			10.00000	107.53600	10.00000	107.50800		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			7.91000	106.35059	7.91000	106.32780		436,016,602,000,000.00	55,122,200,000	30,171,400,000	
Total TN17 SPOT								436,016,602,000,000.00	55,122,200,000	30,171,400,000	

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 TN17									16,016,602,000,000.00	55,122,200,000	30,171,400,000
TN20 On 17/09/2020 Spot Bond			9.16000	105.76732	9.16000	105.74158			391,140,244,000,000.00	42,700,900,000	19,405,850,000
Total TN20 SPOT									11,140,244,000,000.00	42,700,900,000	19,405,850,000
Total For TN20									11,140,244,000,000.00	42,700,900,000	19,405,850,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.08363	100.00000	1.08094			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			9.43000	111.94252	9.43000	111.91403			258,382,000,000,000.00	27,400,000,000	11,200,000,000
Total TN23 SPOT									18,382,000,000,000.00	27,400,000,000	11,200,000,000
Total For TN23									18,382,000,000,000.00	27,400,000,000	11,200,000,000
TN25 On 19/08/2025 Spot Bond			9.64000	99.83830	9.64000	99.81235			320,048,000,000,000.00	33,200,000,000	16,630,000,000
Total TN25 SPOT									10,048,000,000,000.00	33,200,000,000	16,630,000,000
Total For TN25									10,048,000,000,000.00	33,200,000,000	16,630,000,000
TN27 On 14/11/2027 Spot Bond			9.68000	97.45435	9.68000	97.42891			221,341,060,160,000.00	22,865,812,000	10,989,956,000
Total TN27 SPOT									11,341,060,160,000.00	22,865,812,000	10,989,956,000
Total For TN27									11,341,060,160,000.00	22,865,812,000	10,989,956,000
TN30 On 09/10/2030 Spot Bond			10.00000	108.56456	10.00000	108.53547			90,000,000,000,000.00	9,000,000,000	3,500,000,000
Total TN30 SPOT									10,000,000,000,000.00	9,000,000,000	3,500,000,000
Total For TN30									10,000,000,000,000.00	9,000,000,000	3,500,000,000
TN40 On 09/10/2040 Spot Bond			10.39000	107.97548	10.39000	107.94544			51,950,000,000,000.00	5,000,000,000	2,500,000,000
Total TN40 SPOT									11,950,000,000,000.00	5,000,000,000	2,500,000,000
Total For TN40									11,950,000,000,000.00	5,000,000,000	2,500,000,000
TNF16 On 10/06/2016 Spot Bond			100.00000		0.00000	100.18031			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	100.52365			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond			100.00000		0.00000	100.64537			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	100.66137			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	100.66298			0.00	0	0
Total TORQ4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.74176				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.90502				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	100.66220				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	101.44582				0.00	3,200,000,000	800,000,000
Total TPDA01 SPOT										0.00	3,200,000,000	800,000,000
Total For TPDA01										0.00	3,200,000,000	800,000,000
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.53600	10.00000	107.50800				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	101.47750				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	101.50739				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	101.26403				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	101.34598				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	99.70596	10.00000	99.67927				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	99.71327	9.75000	99.68724				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	9.71997	100.00000	9.69491				0.00	0	0
Total TR32 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.05837				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.06181				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	100.06371				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	100.06409				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	100.07467				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	100.09760				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	12.85688	100.00000	12.82469				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	99.74484				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	99.49249				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	98.74513				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	98.48673				0.00	0	0
Total TSP168 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP168										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	97.91467				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	97.69606				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	97.41602				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	97.12351				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	96.85202				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	100.07721				0.00	12,900,000,000	12,900,000,000
Total TSP175 SPOT										0.00	12,900,000,000	12,900,000,000
Total For TSP175										0.00	12,900,000,000	12,900,000,000
TSP176 On 15/10/2015 Spot Bond				100.00000	0.00000	98.93180				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	95.79364				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP179 On 26/11/2015 Spot Bond				100.00000	0.00000	95.33202				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	94.98091				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	94.33386				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP182 On 30/04/2015 Spot Bond				100.00000	0.00000	99.30500				0.00	0	0
Total TSP182 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP182										0.00	0	0
TSP182 On 04/02/2016 Spot Bond				100.00000	0.00000	94.12394				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	93.74396				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				100.00000	0.00000	93.40280				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	50.19026	100.00000	100.00000				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	13.85267	100.00000	13.81798				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	94.80519	100.00000	94.55959				0.00	0	0
Total TWC067 SPOT										0.00	0	0
Total For TWC067										0.00	0	0
TWC07 On 19/03/2015 Spot Bond			100.00000	99.72678	100.00000	100.00000				0.00	0	0
Total TWC078 SPOT										0.00	0	0
Total For TWC078										0.00	0	0
TWC07 On 13/04/2015 Spot Bond				100.00000	0.00000	101.17082				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	101.14411				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	101.05473				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	101.01632				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	100.83836				0.00	0	0
Total TWC083 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC083										0.00	0	0
TWC08 On 25/05/2015 Spot Bond				100.00000	0.00000	100.66762				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	100.64110				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	100.40222				0.00	0	0
Total TWC086 SPOT										0.00	0	0
Total For TWC086										0.00	0	0
TWC08 On 02/06/2015 Spot Bond				100.00000	0.00000	100.37685				0.00	0	0
Total TWC087 SPOT										0.00	0	0
Total For TWC087										0.00	0	0
TWCJ1 On 15/04/2015 Spot Bond				100.00000	0.00000	101.28438				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	100.41712				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	101.15288				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	100.38260				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			8.91000	108.64444	8.91000	108.61871				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	7.56952	100.00000	7.55420				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	7.39480	100.00000	7.37983				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	99.86230				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	101.01820				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	68.48030	100.00000	68.35206				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	100.77972				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	100.80432				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	100.80541				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	99.79031				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	99.78447				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	7.10703	100.00000	7.09265				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	6.93231	100.00000	6.91828				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	0.00020	100.00000	0.00020				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			6.86000	110.14573	6.86000	110.12522			137,200,000,000,000.00	20,000,000,000	10,000,000,000
Total WS04 SPOT									137,200,000,000,000.00	20,000,000,000	10,000,000,000
Total For WS04									137,200,000,000,000.00	20,000,000,000	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.99000	234.60636	1.99000	234.60715			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			6.46500	103.23827	6.46500	103.22021			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			7.45000	105.84544	7.45000	105.82406			71,520,000,000,000.00	9,600,000,000	4,800,000,000
Total WSP2 SPOT									71,520,000,000,000.00	9,600,000,000	4,800,000,000
Total For WSP2									71,520,000,000,000.00	9,600,000,000	4,800,000,000
WSP3 On 28/05/2019 Spot Bond			7.75500	107.14721	7.75500	107.12470			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.00500	106.92300	8.00500	106.89982			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.05000	107.32474	8.05000	107.30135			43,470,000,000,000.00	5,400,000,000	2,700,000,000
Total WSP5 SPOT									43,470,000,000,000.00	5,400,000,000	2,700,000,000
Total For WSP5									43,470,000,000,000.00	5,400,000,000	2,700,000,000
Z014 On 30/06/2015 Spot Bond			6.09500	98.32526	6.09500	98.30912			0.00	0	0
Total Z014 SPOT									0.00	0	0
Total For Z014									0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.02500	96.60183	6.02500	96.58608			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			6.09500	98.30912	6.09500	98.29299			0.00	0	0
Total Z071 SPOT									0.00	0	0
Total For Z071									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.14500	72.77088	7.14500	72.75677			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	66.60483	100.00000	66.47846			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	35.25477	100.00000	35.18788			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									1.60e+017	082,358,410,600	164,554,738,271
Total for SPOT :									1.60e+017	082,358,410,600	164,554,738,271
Total Futures									1.60e+017	082,358,415,401	164,555,140,758
Total Options									0.00	0	42,478
Grand Total:									1.60e+017	082,358,415,401	164,555,183,236