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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/04/2015

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			124.73944	124.73944	124.76115	124.76115			0.00	0	0
EL28 On 06/08/2015 Bond Future			126.72783	126.72783	126.75089	126.75089			0.00	0	0
Total EL28 Future									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			228.85000	0.22885	250,560		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			238.85000	0.23885	260,560		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			248.85000	0.24885	270,560		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			1,760.89000	1.76089	1,737,830		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			1,750.89000	1.75089	1,727,830		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			1,740.89000	1.74089	1,717,830		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/05/2015	Bond Future			9.51248	83.85429	9.52351	83.77210			0.00	0	6,576
ES33	On	06/08/2015	Bond Future			9.59933	85.18400	9.61064	85.10104			0.00	0	0
ES33	On	05/11/2015	Bond Future			9.67805	82.79644	9.68962	82.71278			0.00	0	0
Total ES33 Future												0.00	0	6,576
ES33	On	07/05/2015	Bond Future	9.74	Call			1,588.32000	1.58832	1,670,510		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			1,660.56000	1.66056	1,742,750		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			1,732.71000	1.73271	1,814,900		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			4.69000	0.00469	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			151.49000	0.15149	68,530		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			0.00000	0.00000	4,920		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			78.04000	0.07804	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	78,270		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			5,141.37000	5.14137	5,057,710		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			5,299.93000	5.29993	5,216,270		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			5,220.60000	5.22060	5,136,940		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			120.47241	120.47241	120.49477	120.49477			0.00	0	16
I2025	On	06/08/2015	Bond Future			121.22767	121.22767	121.25139	121.25139			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			495.23000	0.49523	517,590		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			505.23000	0.50523	527,590		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			515.23000	0.51523	537,590		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			251.39000	0.25139	227,670		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			241.39000	0.24139	217,670		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Call			261.39000	0.26139	237,670		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	16
I2038	On	07/05/2015			131.05566	131.05566	131.55484	131.55484			83,351,399.76	636	3,293
I2038	On	06/08/2015			131.83390	131.83390	132.34227	132.34227			0.00	0	33
Total I2038 Future											83,351,399.76	636	3,326
I2038	On	07/05/2015	126.99	Call			4,564.84000	4.56484	4,065,660		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			4,554.84000	4.55484	4,055,660		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			4,544.84000	4.54484	4,045,660		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	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	127.99	Call			4,352.27000	4.35227	3,843,900		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			4,342.27000	4.34227	3,833,900		0.00	0	0
I2038	On	06/08/2015	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	128.01	Call			4,332.27000	4.33227	3,823,900		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											83,351,399.76	636	3,326
I2046	On	07/05/2015			130.64880	130.64880	130.08763	130.08763			0.00	0	5,889
I2046	On	06/08/2015			132.73144	132.73144	132.16248	132.16248			0.00	0	0
Total I2046 Future											0.00	0	5,889
I2046	On	07/05/2015	126.99	Call			3,097.63000	3.09763	3,658,800		0.00	0	0
I2046	On	07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.00	Call			3,087.63000	3.08763	3,648,800		0.00	0	0
I2046	On	07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.01	Call			3,077.63000	3.07763	3,638,800		0.00	0	0
I2046	On	07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	128.99	Call			3,172.48000	3.17248	3,741,440		0.00	0	0
I2046	On	06/08/2015	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	129.00	Call			3,162.48000	3.16248	3,731,440		0.00	0	0
I2046	On	06/08/2015	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	129.01	Call			3,152.48000	3.15248	3,721,440		0.00	0	0
I2046	On	06/08/2015	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,889
I2050	On	07/05/2015			141.17458	141.17458	140.15818	140.15818			69,034,369.62	489	3,242
I2050	On	06/08/2015			141.96658	141.96658	140.93478	140.93478			0.00	0	0
Total I2050 Future											69,034,369.62	489	3,242
I2050	On	07/05/2015	134.99	Call			5,168.18000	5.16818	6,184,580		0.00	0	0

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			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			5,158.18000	5.15818	6,174,580		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			5,148.18000	5.14818	6,164,580		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Call			3,944.78000	3.94478	4,976,580		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			3,934.78000	3.93478	4,966,580		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			3,924.78000	3.92478	4,956,580		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												69,034,369.62	489	3,242
R186	On	07/05/2015	Bond Future			7.96273	123.07216	7.96343	123.06626		8.37	20,922,267.20	170	37,256
R186	On	06/08/2015	Bond Future			8.02092	119.72689	8.02155	119.72168		8.49	110,148,738.80	920	2,110
R186	On	05/11/2015	Bond Future			8.06641	121.69552	8.06695	121.69114		8.24	0.00	0	0
R186	On	04/02/2016	Bond Future			8.10201	118.52166	8.10241	118.51849		8.30	0.00	0	5,512
Total R186 Future												131,071,006.00	1,090	44,878
R186	On	07/05/2015	Bond Future	8.10	Call			1,590.28000	1.59028	1,570,720	8.58	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			2,558.85000	2.55885	2,548,430	8.68	0.00	0	0
R186	On	07/05/2015	Bond Future	7.45	Put			4,460.63000	4.46063	4,451,380	8.26	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.80	Call			366.63000	0.36663	346,260	8.40	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Put			1,756.27000	1.75627	1,730,000	8.40	0.00	0	300
R186	On	07/05/2015	Bond Future	8.00	Call			1,063.94000	1.06394	1,040,580	8.52	0.00	0	0
R186	On	07/05/2015	Bond Future	8.00	Put			755.99000	0.75599	726,730	8.52	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.05	Put			586.02000	0.58602	558,280	8.55	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.10	Put			445.80000	0.44580	420,340	8.58	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.24	Call			2,489.07000	2.48907	2,478,020	8.67	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			186.98000	0.18698	170,030	8.67	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Call			32.76000	0.03276	27,840	8.28	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Put			4,031.50000	4.03150	4,020,680	8.28	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.40	Put			4,896.82000	4.89682	4,888,740	8.24	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.45	Call			19.57000	0.01957	16,220	8.26	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			174.67000	0.17467	158,350	8.68	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			2,629.22000	2.62922	2,619,440	8.69	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			163.03000	0.16303	147,350	8.69	0.00	0	0
R186	On	07/05/2015	Bond Future	8.05	Call			1,313.25000	1.31325	1,291,410	8.55	0.00	0	0
R186	On	07/05/2015	Bond Future	7.30	Call			3.35000	0.00335	2,540	8.21	0.00	0	0
R186	On	07/05/2015	Bond Future	7.30	Put			5,784.40000	5.78440	5,777,690	8.21	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Call			11.28000	0.01128	9,100	8.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	8.01	Put			2,286.97000	2.28697	2,274,000	8.62	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			1,272.26000	1.27226	1,264,570	8.49	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			3,544.73000	3.54473	3,531,830	8.49	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			300.22000	0.30022	294,760	8.97	0.00	0	5,350
R186	On	06/08/2015	Bond Future	7.99	Call			2,109.78000	2.10978	2,101,960	8.61	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,370.79000	2.37079	2,357,760	8.61	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			2,150.42000	2.15042	2,142,630	8.61	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,328.62000	2.32862	2,315,620	8.61	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			2,191.51000	2.19151	2,183,750	8.62	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			7,262.39000	7.26239	7,262,140	8.97	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			7,927.46000	7.92746	7,926,300	8.71	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			690.34000	0.69034	684,800	8.71	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			3,762.86000	3.76286	3,757,960	8.47	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,372.65000	2.37265	2,363,370	8.47	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			3,809.07000	3.80907	3,804,210	8.47	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,339.21000	2.33921	2,329,970	8.47	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			3,855.93000	3.85593	3,851,090	8.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,306.49000	2.30649	2,297,270	8.48	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			1,578.15000	1.57815	1,573,910	8.21	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			6,583.10000	6.58310	6,575,690	8.21	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			1,602.37000	1.60237	1,598,110	8.21	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			6,523.30000	6.52330	6,515,870	8.21	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			1,627.22000	1.62722	1,622,940	8.21	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			6,464.21000	6.46421	6,456,760	8.21	0.00	0	0
Total R186 Option												0.00	0	34,624
Total For R186												131,071,006.00	1,090	79,502
R197	On	07/05/2015	Bond Future			291.88911	291.88911	291.94384	291.94384			0.00	0	1,046
R197	On	06/08/2015	Bond Future			290.49341	290.49341	290.55145	290.55145			0.00	0	0
Total R197 Future												0.00	0	1,046
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			2,066.16000	2.06616	2,120,890		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			2,046.16000	2.04616	2,100,890		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			2,056.16000	2.05616	2,110,890		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			2,541.45000	2.54145	2,483,410		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			2,561.45000	2.56145	2,503,410		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Call			2,551.45000	2.55145	2,493,410		0.00	0	0

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	288.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,046
R202	On	07/05/2015	Bond Future			241.92259	241.92259	241.96748	241.96748			2,903,071.08	12	53,342
R202	On	06/08/2015	Bond Future			242.56640	242.56640	242.61360	242.61360			0.00	0	120
Total R202 Future												2,903,071.08	12	53,462
R202	On	07/05/2015	Bond Future	238.51	Call			3,457.48000	3.45748	3,412,590		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			3,477.48000	3.47748	3,432,590		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			3,467.48000	3.46748	3,422,590		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			2,603.60000	2.60360	2,556,400		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			2,623.60000	2.62360	2,576,400		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			2,613.60000	2.61360	2,566,400		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												2,903,071.08	12	53,462
R2023	On	07/05/2015	Bond Future			7.74782	101.53235	7.73339	101.61575		6.61	101,532,350.00	1,000	14,264
R2023	On	06/08/2015	Bond Future			7.80789	103.14231	7.79268	103.22776		6.42	0.00	0	0
Total R2023 Future												101,532,350.00	1,000	14,264
R2023	On	07/05/2015	Bond Future	8.14	Call			2,357.30000	2.35730	2,273,510	6.94	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			40.30000	0.04030	39,910	6.94	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,410.15000	2.41015	2,326,300	6.95	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			37.03000	0.03703	36,580	6.95	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,463.20000	2.46320	2,379,310	6.95	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			33.99000	0.03399	33,500	6.95	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,103.67000	3.10367	3,033,230	6.61	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			519.85000	0.51985	534,860	6.61	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			6,911.29000	6.91129	6,827,230	6.80	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			45.12000	0.04512	46,510	6.80	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,020.73000	3.02073	2,950,970	6.61	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			545.76000	0.54576	561,450	6.61	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,062.10000	3.06210	2,992,000	6.61	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			532.68000	0.53268	548,030	6.61	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												101,532,350.00	1,000	15,175

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/05/2015			7.06442	103.80367	7.07059	103.79034		2.16	1,972,269.73	19	7,691
R203	On	06/08/2015			7.15268	105.44971	7.15931	105.43685		2.01	2,003,544.49	19	252
R203	On	05/11/2015			7.21308	103.01648	7.22023	103.00417		1.85	0.00	0	0
Total R203 Future											3,975,814.22	38	7,943
R203	On	07/05/2015	7.24	Call			430.39000	0.43039	436,420	2.20	0.00	0	0
R203	On	07/05/2015	7.24	Put			65.26000	0.06526	57,960	2.20	0.00	0	0
R203	On	07/05/2015	7.25	Call			447.22000	0.44722	453,570	2.20	0.00	0	0
R203	On	07/05/2015	7.25	Put			60.59000	0.06059	53,610	2.20	0.00	0	0
R203	On	07/05/2015	7.26	Call			464.32000	0.46432	470,980	2.20	0.00	0	0
R203	On	07/05/2015	7.26	Put			56.20000	0.05620	49,530	2.20	0.00	0	0
R203	On	07/05/2015	7.84	Call			1,645.17000	1.64517	1,658,460	2.30	0.00	0	0
R203	On	07/05/2015	7.84	Put			0.09000	0.00009	0,050	2.30	0.00	0	5,000
R203	On	06/08/2015	6.76	Call			167.89000	0.16789	169,440	1.98	0.00	0	0
R203	On	06/08/2015	6.76	Put			945.87000	0.94587	934,560	1.98	0.00	0	0
R203	On	06/08/2015	7.84	Call			1,396.28000	1.39628	1,406,120	2.13	0.00	0	0
R203	On	06/08/2015	7.84	Put			87.49000	0.08749	84,470	2.13	0.00	0	5,000
R203	On	06/08/2015	6.74	Call			158.12000	0.15812	159,560	1.98	0.00	0	0
R203	On	06/08/2015	6.74	Put			975.27000	0.97527	963,850	1.98	0.00	0	0
R203	On	06/08/2015	6.75	Call			162.95000	0.16295	164,450	1.98	0.00	0	0
R203	On	06/08/2015	6.75	Put			960.51000	0.96051	949,150	1.98	0.00	0	0
R203	On	05/11/2015	6.00	Call			31.62000	0.03162	31,930	1.74	0.00	0	0
R203	On	05/11/2015	6.00	Put			2,161.04000	2.16104	2,149,040	1.74	0.00	0	0
R203	On	05/11/2015	6.01	Call			32.69000	0.03269	33,020	1.74	0.00	0	0
R203	On	05/11/2015	6.01	Put			2,144.42000	2.14442	2,132,440	1.74	0.00	0	0
R203	On	05/11/2015	5.99	Call			30.66000	0.03066	30,960	1.74	0.00	0	0
R203	On	05/11/2015	5.99	Put			2,177.77000	2.17777	2,165,760	1.74	0.00	0	0
Total R203 Option											0.00	0	10,000
Total For R203											3,975,814.22	38	17,943
R2030	On	07/05/2015			8.37319	99.08720	8.36888	99.12251			396,348.80	4	7,020
R2030	On	06/08/2015			8.43614	96.65020	8.43160	96.68679			0.00	0	0
Total R2030 Future											396,348.80	4	7,020
R2030	On	07/05/2015	8.74	Call			2,975.06000	2.97506	2,939,750		0.00	0	0
R2030	On	07/05/2015	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	8.75	Call			3,053.43000	3.05343	3,018,120		0.00	0	0
R2030	On	07/05/2015	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	8.76	Call			3,131.70000	3.13170	3,096,390		0.00	0	0
R2030	On	07/05/2015	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	7.76	Put			5,634.22000	5.63422	5,670,810		0.00	0	0
R2030	On	06/08/2015	7.74	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
R2030 On 06/08/2015 Bond Future	7.74	Put			5,808.96000	5.80896	5,845,550		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			5,721.54000	5.72154	5,758,130		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									396,348.80	4	7,020
R2032 On 07/05/2015 Bond Future			8.47736	98.90977	8.47804	98.90382			0.00	0	126
R2032 On 06/08/2015 Bond Future			8.53704	100.47823	8.53766	100.47288			0.00	0	0
R2032 On 05/11/2015 Bond Future			8.58697	97.97432	8.58753	97.96955			0.00	0	0
Total R2032 Future									0.00	0	126
R2032 On 07/05/2015 Bond Future	8.50	Call			192.15000	0.19215	198,100		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			279.46000	0.27946	285,410		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 07/05/2015 Bond Future	8.49	Call			104.72000	0.10472	110,670		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 06/08/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			326.05000	0.32605	320,700		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			239.32000	0.23932	233,970		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			412.89000	0.41289	407,540		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			5,293.49000	5.29349	5,288,720		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			5,201.51000	5.20151	5,196,740		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Put			5,109.65000	5.10965	5,104,880		0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	126
R2037 On 07/05/2015 Bond Future			8.58244	101.54375	8.59318	101.43950			0.00	0	32,001
R2037 On 06/08/2015 Bond Future			8.64206	98.89524	8.65305	98.78998			0.00	0	1,954
R2037 On 05/11/2015 Bond Future			8.68839	100.52197	8.69961	100.41566			0.00	0	0
Total R2037 Future									0.00	0	33,955
R2037 On 07/05/2015 Bond Future	8.99	Call			3,734.49000	3.73449	3,838,740		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			3,825.72000	3.82572	3,929,970		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			3,916.82000	3.91682	4,021,070		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

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	8.74	Call			826.63000	0.82663	931,890		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			921.00000	0.92100	1,026,260		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			1,015.23000	1.01523	1,120,490		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			6,881.76000	6.88176	6,775,450		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			7,092.35000	7.09235	6,986,040		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			6,986.97000	6.98697	6,880,660		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	33,955
R204	On	07/05/2015	Bond Future			7.29840	105.30033	7.30449	105.28104		3.24	2,948,409.24	28	12,510
R204	On	06/08/2015	Bond Future			7.38075	102.93436	7.38712	102.91550		3.23	2,882,162.08	28	321
R204	On	05/11/2015	Bond Future			7.43812	104.62682	7.44481	104.60835		3.07	0.00	0	0
Total R204 Future												5,830,571.32	56	12,831
R204	On	07/05/2015	Bond Future	7.49	Call			678.48000	0.67848	687,290	3.31	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			93.08000	0.09308	82,600	3.31	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			703.44000	0.70344	712,690	3.31	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			86.60000	0.08660	76,560	3.31	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			728.69000	0.72869	738,380	3.31	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			80.43000	0.08043	70,830	3.31	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,021.39000	3.02139	3,038,170	3.44	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			47.66000	0.04766	45,580	3.44	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			1,373.54000	1.37354	1,384,120	3.34	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			335.35000	0.33535	327,070	3.34	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,394.70000	1.39470	1,405,420	3.34	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			327.28000	0.32728	319,140	3.34	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,416.02000	1.41602	1,426,850	3.34	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			319.38000	0.31938	311,350	3.34	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			72.20000	0.07220	72,770	2.90	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,408.62000	3.40862	3,390,720	2.90	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			68.07000	0.06807	68,600	2.90	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,461.97000	3.46197	3,444,030	2.90	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			70.00000	0.07000	70,550	2.90	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,435.16000	3.43516	3,417,240	2.90	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												5,830,571.32	56	13,530
R2044	On	07/05/2015	Bond Future			8.65189	103.45284	8.65758	103.39234			0.00	0	9,526

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	06/08/2015	Bond Future			8.70896	100.70929	8.71474	100.64859			65,461,038.50	650	650
R2044	On	05/11/2015	Bond Future			8.75348	102.36590	8.75935	102.30485			0.00	0	0
Total R2044 Future												65,461,038.50	650	10,176
R2044	On	07/05/2015	Bond Future	9.00	Call			3,530.96000	3.53096	3,591,460		0.00	0	0
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			3,630.92000	3.63092	3,691,420		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			3,430.84000	3.43084	3,491,340		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			473.16000	0.47316	533,860		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			264.54000	0.26454	325,240		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			368.94000	0.36894	429,640		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			5,540.28000	5.54028	5,479,230		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			5,426.61000	5.42661	5,365,560		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			5,654.17000	5.65417	5,593,120		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												65,461,038.50	650	10,176
R2048	On	07/05/2015	Bond Future			8.62571	103.06430	8.63133	103.00253			0.00	0	34,224
R2048	On	06/08/2015	Bond Future			8.67740	104.69855	8.68310	104.63661			47,114,347.50	450	1,995
R2048	On	05/11/2015	Bond Future			8.72253	101.98889	8.72832	101.92658			0.00	0	0
Total R2048 Future												47,114,347.50	450	36,219
R2048	On	07/05/2015	Bond Future	9.26	Call			6,515.24000	6.51524	6,577,010		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			6,319.44000	6.31944	6,381,210		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			6,417.43000	6.41743	6,479,200		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			614.74000	0.61474	676,680		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			722.10000	0.72210	784,040		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			829.26000	0.82926	891,200		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			8,524.01000	8.52401	8,461,700		0.00	0	0

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	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.00	Put			8,400.30000	8.40030	8,337,990		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			8,276.84000	8.27684	8,214,530		0.00	0	0
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									47,114,347.50	450	36,219
R207 On 07/05/2015 Bond Future			7.44692	101.56222	7.43264	101.61755		4.26	625,217,026.32	6,156	40,822
R207 On 06/08/2015 Bond Future			7.52337	99.53029	7.50793	99.58717		4.25	2,090,136.09	21	121
R207 On 05/11/2015 Bond Future			7.57392	101.16704	7.55722	101.22557		4.07	0.00	0	0
R207 On 04/02/2016 Bond Future			7.60839	99.29164	7.59013	99.35229		3.95	0.00	0	0
Total R207 Future									627,307,162.41	6,177	40,943
R207 On 07/05/2015 Bond Future	7.73	Call			1,199.99000	1.19999	1,145,490	4.42	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			55.63000	0.05563	56,460	4.42	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			3,070.21000	3.07021	3,014,830	4.59	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			0.27000	0.00027	0,220	4.59	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			3,107.46000	3.10746	3,052,100	4.59	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			0.23000	0.00023	0,200	4.59	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			3,144.71000	3.14471	3,089,350	4.59	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			0.20000	0.00020	0,170	4.59	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			846.28000	0.84628	815,260	4.31	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			1,023.12000	1.02312	1,048,980	4.31	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			1,429.78000	1.42978	1,389,220	4.39	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			578.97000	0.57897	595,290	4.39	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			1,453.68000	1.45368	1,412,820	4.39	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			566.40000	0.56640	582,420	4.39	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			1,477.57000	1.47757	1,436,400	4.39	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			553.85000	0.55385	569,560	4.39	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			1,589.90000	1.58990	1,552,680	4.19	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			951.59000	0.95159	972,900	4.19	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			1,610.56000	1.61056	1,573,080	4.19	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			937.47000	0.93747	958,520	4.19	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			1,631.64000	1.63164	1,593,920	4.19	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Put			923.79000	0.92379	944,600	4.19	0.00	0	0
R207 On 05/11/2015 Bond Future	7.43	Call			1,018.37000	1.01837	989,300	4.11	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			1,465.64000	1.46564	1,495,100	4.11	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Call			1,257.85000	1.25785	1,227,140	4.01	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Put			1,591.23000	1.59123	1,621,170	4.01	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Call			1,273.82000	1.27382	1,242,870	4.01	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Put			1,573.84000	1.57384	1,603,540	4.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2016	Bond Future	7.51	Call			1,289.90000	1.28990	1,258,720	4.01	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,556.58000	1.55658	1,586,050	4.01	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			933.84000	0.93384	908,250	3.96	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,004.52000	2.00452	2,039,580	3.96	0.00	0	0
Total R207 Option												0.00	0	232
Total For R207												627,307,162.41	6,177	41,175
R208	On	07/05/2015	Bond Future			7.54384	97.04625	7.52438	97.13538		5.36	0.00	0	56,504
R208	On	06/08/2015	Bond Future			7.60825	98.58514	7.58757	98.67635		5.21	0.00	0	0
R208	On	05/11/2015	Bond Future			7.65604	96.80559	7.63405	96.89899		5.15	0.00	0	0
Total R208 Future												0.00	0	56,504
R208	On	07/05/2015	Bond Future	8.01	Call			2,207.23000	2.20723	2,118,380	5.57	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			12.78000	0.01278	13,060	5.57	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,120.76000	2.12076	2,032,050	5.57	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			15.48000	0.01548	15,900	5.57	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,163.96000	2.16396	2,075,180	5.57	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			14.08000	0.01408	14,430	5.57	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,415.16000	5.41516	5,325,790	5.52	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			447.63000	0.44763	466,960	5.37	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			34.65000	0.03465	36,490	5.52	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			2,226.04000	2.22604	2,154,970	5.37	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			469.80000	0.46980	489,940	5.37	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,258.00000	2.25800	2,186,520	5.37	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			458.61000	0.45861	478,340	5.37	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,290.13000	2.29013	2,218,250	5.37	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Call			1,723.68000	1.72368	1,668,530	5.23	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,274.70000	1.27470	1,312,950	5.23	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			1,747.44000	1.74744	1,691,870	5.23	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,256.22000	1.25622	1,294,050	5.23	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			1,771.37000	1.77137	1,715,400	5.23	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,237.93000	1.23793	1,275,360	5.23	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			3,887.40000	3.88740	3,807,990	5.45	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			372.52000	0.37252	386,510	5.45	0.00	0	2,200
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	58,902
R209	On	07/05/2015	Bond Future			8.52596	78.67910	8.53661	78.59364		13.38	235,014,471.70	2,987	24,830
R209	On	06/08/2015	Bond Future			8.57876	79.92673	8.58964	79.84039		13.14	0.00	0	0
R209	On	05/11/2015	Bond Future			8.62283	78.09245	8.63393	78.00522		13.41	0.00	0	0
Total R209 Future												235,014,471.70	2,987	24,830
R209	On	07/05/2015	Bond Future	9.00	Call			3,647.69000	3.64769	3,720,350	14.09	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			63.12000	0.06312	50,320	14.09	0.00	0	0

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	9.01	Call			3,717.80000	3.71780	3,791,160	14.10	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			58.67000	0.05867	46,570	14.10	0.00	0	0
R209	On	07/05/2015	Bond Future	7.30	Call			0.00000	0.00000	0,000	12.88	0.00	0	0
R209	On	07/05/2015	Bond Future	7.30	Put			10,947.72000	10.94772	10,862,260	12.88	0.00	0	0
R209	On	07/05/2015	Bond Future	8.30	Call			258.92000	0.25892	257,160	13.43	0.00	0	0
R209	On	07/05/2015	Bond Future	8.30	Put			2,191.47000	2.19147	2,104,250	13.43	0.00	0	700
R209	On	07/05/2015	Bond Future	8.99	Call			3,577.76000	3.57776	3,649,700	14.08	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			67.86000	0.06786	54,340	14.08	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,097.65000	1.09765	1,063,940	13.65	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,075.66000	1.07566	1,042,390	13.66	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			4,281.38000	4.28138	4,334,890	13.67	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,054.03000	1.05403	1,021,200	13.67	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,526.90000	9.52690	9,606,950	13.84	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			111.86000	0.11186	105,570	13.84	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			4,176.13000	4.17613	4,228,760	13.65	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			4,228.63000	4.22863	4,281,700	13.66	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			1,224.93000	1.22493	1,242,510	13.29	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			6,367.44000	6.36744	6,297,790	13.29	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			1,181.50000	1.18150	1,198,540	13.27	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			6,497.21000	6.49721	6,427,020	13.27	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			1,203.18000	1.20318	1,220,490	13.28	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			6,432.22000	6.43222	6,362,300	13.28	0.00	0	0
Total R209 Option												0.00	0	3,614
Total For R209												235,014,471.70	2,987	28,444
R210	On	07/05/2015	Bond Future			178.19465	178.19465	178.22774	178.22774			0.00	0	833
R210	On	06/08/2015	Bond Future			181.03498	181.03498	181.07016	181.07016			0.00	0	18
Total R210 Future												0.00	0	851
R210	On	07/05/2015	Bond Future	176.99	Call			1,237.74000	1.23774	1,204,650		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			1,227.74000	1.22774	1,194,650		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			1,217.74000	1.21774	1,184,650		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Call			2,080.16000	2.08016	2,044,980		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			2,070.16000	2.07016	2,034,980		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			2,060.16000	2.06016	2,024,980		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 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 R210										0.00	0	851
R211	On 07/05/2015			131.62825	131.62825	131.31373	131.31373			0.00	0	1,120
R211	On 06/08/2015			132.10906	132.10906	131.79064	131.79064			0.00	0	0
Total R211 Future										0.00	0	1,120
R211	On 07/05/2015	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On 07/05/2015	135.01	Put			3,696.27000	3.69627	3,381,750		0.00	0	0
R211	On 07/05/2015	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On 07/05/2015	134.99	Put			3,676.27000	3.67627	3,361,750		0.00	0	0
R211	On 07/05/2015	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On 07/05/2015	135.00	Put			3,686.27000	3.68627	3,371,750		0.00	0	0
R211	On 06/08/2015	135.00	Put			3,209.36000	3.20936	2,890,940		0.00	0	0
R211	On 06/08/2015	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On 06/08/2015	135.01	Put			3,219.36000	3.21936	2,900,940		0.00	0	0
R211	On 06/08/2015	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On 06/08/2015	134.99	Put			3,199.36000	3.19936	2,880,940		0.00	0	0
R211	On 06/08/2015	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	1,120
R212	On 07/05/2015			139.30676	139.30676	138.73217	138.73217			0.00	0	1,145
R212	On 06/08/2015			139.75215	139.75215	139.16950	139.16950			0.00	0	7
Total R212 Future										0.00	0	1,152
R212	On 07/05/2015	141.00	Put			2,267.83000	2.26783	1,693,240		0.00	0	0
R212	On 07/05/2015	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On 07/05/2015	141.01	Put			2,277.83000	2.27783	1,703,240		0.00	0	0
R212	On 07/05/2015	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On 07/05/2015	140.99	Put			2,257.83000	2.25783	1,683,240		0.00	0	0
R212	On 07/05/2015	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On 06/08/2015	141.01	Put			1,840.50000	1.84050	1,257,850		0.00	0	0
R212	On 06/08/2015	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On 06/08/2015	140.99	Put			1,820.50000	1.82050	1,237,850		0.00	0	0
R212	On 06/08/2015	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On 06/08/2015	141.00	Put			1,830.50000	1.83050	1,247,850		0.00	0	0
R212	On 06/08/2015	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	1,152
R213	On 07/05/2015			8.42182	89.07360	8.42247	89.06847		11.40	3,562,944.00	40	16,799
R213	On 06/08/2015			8.47866	90.48605	8.47925	90.48146		11.16	232,549,148.50	2,570	2,973
R213	On 05/11/2015			8.52809	88.42881	8.52862	88.42474		11.36	0.00	0	0
Total R213 Future										236,112,092.50	2,610	19,772

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	8.74	Call			2,608.13000	2.60813	2,598,310	11.79	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			154.01000	0.15401	139,060	11.79	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			2,673.92000	2.67392	2,664,670	11.80	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			144.10000	0.14410	129,720	11.80	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			2,740.15000	2.74015	2,731,470	11.81	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			134.73000	0.13473	120,920	11.81	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			2,260.22000	2.26022	2,252,310	11.30	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			2,176.68000	2.17668	2,164,180	11.30	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			2,299.93000	2.29993	2,292,040	11.31	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,138.78000	2.13878	2,126,300	11.31	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			2,340.01000	2.34001	2,332,160	11.32	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,101.35000	2.10135	2,088,910	11.32	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			833.01000	0.83301	828,590	11.13	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			7,195.30000	7.19530	7,186,810	11.13	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			849.78000	0.84978	845,330	11.13	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			7,127.40000	7.12740	7,118,880	11.13	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			866.98000	0.86698	862,490	11.14	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			7,060.04000	7.06004	7,051,480	11.14	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												236,112,092.50	2,610	19,772
R214	On	07/05/2015	Bond Future			8.57047	79.88637	8.57607	79.83868		14.21	0.00	0	15,271
R214	On	06/08/2015	Bond Future			8.62088	81.15314	8.62657	81.10519		13.95	85,210,797.00	1,050	6,842
R214	On	05/11/2015	Bond Future			8.66477	79.19569	8.67054	79.14750		14.25	0.00	0	0
R214	On	04/02/2016	Bond Future			8.70369	80.57897	8.70950	80.53086		13.92	0.00	0	4,320
Total R214 Future												85,210,797.00	1,050	26,433
R214	On	07/05/2015	Bond Future	9.14	Call			4,607.08000	4.60708	4,647,820	15.09	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			35.07000	0.03507	28,120	15.09	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			4,681.60000	4.68160	4,722,750	15.10	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			32.48000	0.03248	25,940	15.10	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			4,756.17000	4.75617	4,797,700	15.11	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			30.07000	0.03007	23,910	15.11	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			3,003.52000	3.00352	3,019,710	14.30	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			2,057.41000	2.05741	2,025,650	14.30	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			3,049.87000	3.04987	3,066,340	14.31	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			2,021.25000	2.02125	1,989,770	14.31	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			3,096.75000	3.09675	3,113,490	14.32	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			1,985.75000	1.98575	1,954,540	14.32	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			1,207.63000	1.20763	1,213,450	13.98	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			7,146.03000	7.14603	7,103,660	13.98	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			1,229.92000	1.22992	1,235,860	13.99	0.00	0	0

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	05/11/2015	Bond Future	8.01	Put			7,074.51000	7.07451	7,032,260	13.99	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			1,185.62000	1.18562	1,191,310	13.98	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			7,218.00000	7.21800	7,175,500	13.98	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			7,857.57000	7.85757	7,817,770	13.67	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			1,652.39000	1.65239	1,660,460	13.66	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			7,995.62000	7.99562	7,955,580	13.66	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			1,676.92000	1.67692	1,685,100	13.66	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			7,926.40000	7.92640	7,886,470	13.66	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			1,701.67000	1.70167	1,709,980	13.67	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												85,210,797.00	1,050	26,433
Total for Bond												1,694,314,840.41	17,249	465,052
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R214/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			489.37200	489.37200	489.36400	489.36400				39,149,760.00	8	497
GOVI On 06/08/2015 GOVI			497.04500	497.04500	497.04000	497.04000				0.00	0	29
GOVI On 05/11/2015 GOVI			505.29500	505.29500	505.29400	505.29400				0.00	0	0
Total GOVI Future										39,149,760.00	8	526
GOVI On 07/05/2015 GOVI	449.99	Call			393,740.00000	39.37400	393,820,000			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			393,640.00000	39.36400	393,720,000			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			393,540.00000	39.35400	393,620,000			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			29,700.00000	2.97000	29,650,000			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			29,500.00000	2.95000	29,450,000			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			29,600.00000	2.96000	29,550,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			247,060.00000	24.70600	247,050,000			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			247,160.00000	24.71600	247,150,000			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			246,960.00000	24.69600	246,950,000			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										39,149,760.00	8	526
Total for GOVI										39,149,760.00	8	526
AL12 On 07/05/2015 Index Future			548.87200	548.87200	548.60200	548.60200				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			455.04900	455.04900	455.24700	455.24700				0.00	0	122
AL37 On 06/08/2015 Index Future			462.18400	462.18400	462.38800	462.38800				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			540.23800	540.23800	540.34200	540.34200				0.00	0	3
AL7T On 06/08/2015 Index Future			548.70900	548.70900	548.81800	548.81800				0.00	0	0
Total AL7T Future										0.00	0	3
Total For AL7T										0.00	0	3

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	07/05/2015	Index Future			493.07300	493.07300	493.04600	493.04600			0.00	0	573
ALBI	On	06/08/2015	Index Future			500.80400	500.80400	500.78000	500.78000			0.00	0	10
ALBI	On	05/11/2015	Index Future			509.11600	509.11600	509.09600	509.09600			0.00	0	0
Total ALBI Future												0.00	0	583
Total For ALBI												0.00	0	583
IGOV	On	07/05/2015	Index Future			229.70500	229.70500	229.50400	229.50400			0.00	0	996
IGOV	On	06/08/2015	Index Future			233.32500	233.32500	233.12300	233.12300			0.00	0	98
IGOV	On	05/11/2015	Index Future			237.21600	237.21600	237.01300	237.01300			0.00	0	0
Total IGOV Future												0.00	0	1,094
Total For IGOV												0.00	0	1,094
ILBI	On	07/05/2015	Index Future			621.98100	621.98100	621.45900	621.45900			0.00	0	0
ILBI	On	06/08/2015	Index Future			632.03300	632.03300	631.50600	631.50600			0.00	0	159
Total ILBI Future												0.00	0	159
Total For ILBI												0.00	0	159
Total for Index												0.00	0	1,961
JIBAR F	On	20/05/2015	Jibar Future			6.14000	93.86000	6.13000	93.87000			0.00	0	0
JIBAR F	On	17/06/2015	Jibar Future			6.23000	93.77000	6.22000	93.78000			0.00	0	5,000
JIBAR F	On	15/07/2015	Jibar Future			6.27000	93.73000	6.25000	93.75000			0.00	0	0
JIBAR F	On	19/08/2015	Jibar Future			6.39000	93.61000	6.37000	93.63000			0.00	0	0
JIBAR F	On	16/09/2015	Jibar Future			6.43000	93.57000	6.41000	93.59000			0.00	0	0
JIBAR F	On	21/10/2015	Jibar Future			6.57000	93.43000	6.55000	93.45000			0.00	0	0
JIBAR F	On	15/12/2015	Jibar Future			6.73000	93.27000	6.69000	93.31000			0.00	0	0
JIBAR F	On	16/03/2016	Jibar Future			6.95000	93.05000	6.90000	93.10000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future			7.16000	92.84000	7.09000	92.91000			0.00	0	0
JIBAR F	On	21/09/2016	Jibar Future			7.33000	92.67000	7.25000	92.75000			0.00	0	0
JIBAR F	On	21/12/2016	Jibar Future			7.47000	92.53000	7.38000	92.62000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future			7.60000	92.40000	7.51000	92.49000			0.00	0	0
Total Jibar Future												0.00	0	5,000
Total For JIBAR FUTURE												0.00	0	5,000
Total for Jibar												0.00	0	5,000
Total for Derivatives :											1,733,464,600.41	17,257	472,539	
AA02	On	28/03/2016	Spot Bond				100.00000	0.00000	100.44175			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			6.67000	104.56018	6.67000	104.54113			0.00	0	0
Total AA03 SPOT												0.00	0	0
Total For AA03												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.60866			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			8.75500	102.49150	8.75500	102.46763		3,502,000,000,000.00		400,000,000	200,000,000
Total AA05 SPOT								3,502,000,000,000.00		400,000,000	200,000,000
Total For AA05								3,502,000,000,000.00		400,000,000	200,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.16743			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	102.54784	8.98000	102.52323			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	107.42000	10.00000	107.39200			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.23979			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	101.32459			0.00	100,000,000	100,000,000
Total AB011 SPOT									0.00	100,000,000	100,000,000
Total For AB011									0.00	100,000,000	100,000,000
AB013 On 21/11/2018 Spot Bond			9.34000	100.40171	9.34000	100.37639			0.00	0	310,000,000
Total AB013 SPOT									0.00	0	310,000,000
Total For AB013									0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	11.04439	100.00000	11.01673			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	104.62368	10.84000	104.59317			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.29727	100.00000	10.27620			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.22825			0.00	0	0
Total AB08 SPOT									0.00	0	0
Total For AB08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB09 On 03/05/2017 Spot Bond			8.65000	102.71936	8.65000	102.69534			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABC12: On 25/11/2020 Spot Bond			10.00000	108.52400	10.00000	108.49500			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			2.10000	128.76586	2.10000	278.00409		378,000,000,000.00		180,000,000	90,000,000
Total ABCPI3 SPOT								378,000,000,000.00		180,000,000	90,000,000
Total For ABCPI3								378,000,000,000.00		180,000,000	90,000,000
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.14432			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.00510			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	100.80438			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	100.82429			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	98.34754			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	99.86458			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	99.77513			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			1.84000	173.69416	1.84000	173.69591			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	164.29154	2.76000	164.28906			0.00	0	0
Total ABN07 SPOT									0.00	0	0
Total For ABN07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09 On 27/06/2023 Spot Bond			2.17000	174.94260	2.17000	174.94275			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	184.52760	1.82000	184.52956			0.00	0	0
Total ABN14 SPOT									0.00	0	0
Total For ABN14									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.04625	80.72310	8.04625	80.70598			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.04625	80.72310	8.04625	80.70598			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	98.82000			0.00	0	0
Total ABN38 SPOT									0.00	0	0
Total For ABN38									0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.67904			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	97.47000			0.00	0	0
Total ABN40 SPOT									0.00	0	0
Total For ABN40									0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	96.54000			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	95.99000			0.00	0	0
Total ABN44 SPOT									0.00	0	0
Total For ABN44									0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	94.62000			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	93.98000			0.00	0	0
Total ABN46 SPOT									0.00	0	0
Total For ABN46									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.31569			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.20386			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	93.57000			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	92.84000			0.00	0	0
Total ABN52 SPOT									0.00	0	0
Total For ABN52									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	92.56000			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	92.58000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.53346			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			6.96000	103.89713	6.96000	103.87785			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.15267			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	90.93000			0.00	0	0
Total ABN59 SPOT									0.00	0	0
Total For ABN59									0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	90.39000			0.00	0	0
Total ABN60 SPOT									0.00	0	0
Total For ABN60									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.46000	96.48344	2.46000	110.48085		356,700,000,000.00	145,000,000	72,500,000	
Total ABN61 SPOT								356,700,000,000.00	145,000,000	72,500,000	
Total For ABN61								356,700,000,000.00	145,000,000	72,500,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN62 On 31/03/2028 Spot Bond			2.25000	104.07858	2.25000	163.73078			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.15000	121.16789	2.15000	221.51264			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000			0.00	0	0
Total ABN64 SPOT									0.00	0	0
Total For ABN64									0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	88.56000			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			9.33000	92.48217	9.33000	92.45926			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	101.07000			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	69.47000			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	104.47655			0.00	0	0
Total ABN72 SPOT									0.00	0	0
Total For ABN72									0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	96.63000			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	106.35000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN76 On 21/12/2026 Spot Bond			9.63000	109.56682	9.63000	109.53852				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	100.10000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.35500	111.57514	9.35500	111.54712				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	91.60703	8.68500	91.58575				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	101.33000				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	110.79000				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			9.45000	110.87539	9.45000	110.84728				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	90.61000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.94574			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	99.84474			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			8.20000	105.25896	8.20000	105.23598			0.00	0	1,414,700,000
Total ABS10 SPOT									0.00	0	1,414,700,000
Total For ABS10									0.00	0	1,414,700,000
ABS11 On 09/04/2021 Spot Bond			8.69000	103.76511	8.69000	103.74100		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			6.83000	99.86918	6.83000	99.85052		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			8.80500	100.78420	8.80500	100.76034		105,660,000,000,000.00	12,000,000,000	3,617,000,000	
Total ABS6 SPOT								105,660,000,000,000.00	12,000,000,000	3,617,000,000	
Total For ABS6								105,660,000,000,000.00	12,000,000,000	3,617,000,000	
ABS7 On 11/09/2026 Spot Bond			9.55000	95.89646	9.55000	95.87215		27,886,000,000,000.00	2,920,000,000	1,460,000,000	
Total ABS7 SPOT								27,886,000,000,000.00	2,920,000,000	1,460,000,000	
Total For ABS7								27,886,000,000,000.00	2,920,000,000	1,460,000,000	
ABS9 On 17/03/2016 Spot Bond			7.46000	102.58112	7.46000	102.56070		0.00	0	1,500,000,000	
Total ABS9 SPOT								0.00	0	1,500,000,000	
Total For ABS9								0.00	0	1,500,000,000	
ABS12 On 07/12/2023 Spot Bond			1.91000	222.36231	1.91000	281.73525		114,600,000,000.00	60,000,000	30,000,000	
Total ABS12 SPOT								114,600,000,000.00	60,000,000	30,000,000	
Total For ABS12								114,600,000,000.00	60,000,000	30,000,000	
ABS13 On 31/01/2017 Spot Bond			1.69000	126.85395	1.69000	129.68504		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS14 On 31/01/2022 Spot Bond			1.95000	131.45773	1.95000	134.09920		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00649	100.00000	0.00647			482,606,971,300,000.00	14,826,069,713	14,826,069,713
Total ACIF1U SPOT									12,606,971,300,000.00	14,826,069,713	14,826,069,713
Total For ACIF1U									12,606,971,300,000.00	14,826,069,713	14,826,069,713
ACL01L On 30/06/2015 Spot Bond			100.00000	86.72975	100.00000	86.52945			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			11.12000	102.26362	11.12000	102.23379			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	101.72034			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	9.35099	100.00000	9.32834			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	101.76249			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	102.36015			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	55.73627	100.00000	55.60125			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL04C On 20/08/2015 Spot Bond				100.00000	0.00000	101.67819			0.00	0	0
Total ACL042 SPOT									0.00	0	0
Total For ACL042									0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	69.43139	11.00000	69.41154			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	35.67121	100.00000	35.58480			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL071 SPOT									0.00	0	0
Total For ACL071									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL073 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
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.81398				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.89007				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.78003				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.80297				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	100.81307				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	101.94183				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	101.94183				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	101.95268				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	101.95268				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	101.93097				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL08ε On 20/12/2015 Spot Bond				100.00000	0.00000	95.50304				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL08ε On 25/11/2020 Spot Bond			10.00000	108.52400	10.00000	108.49500				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09ζ On 26/12/2015 Spot Bond				100.00000	0.00000	100.62043				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL09ε On 20/12/2018 Spot Bond				100.00000	0.00000	100.78924				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09ε On 20/06/2020 Spot Bond				100.00000	0.00000	100.81194				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.82105				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09ε On 20/12/2025 Spot Bond				100.00000	0.00000	100.80272				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10ϰ On 20/12/2017 Spot Bond				100.00000	0.00000	100.76169				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10ϰ On 20/12/2019 Spot Bond			9.20500	103.92688	9.20500	103.90119				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11ε On 26/01/2021 Spot Bond				100.00000	0.00000	99.89303				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12ϰ On 26/01/2021 Spot Bond				100.00000	0.00000	100.51175				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12ζ 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	89.64953			0.00	0	0
Total ACL126 SPOT									0.00	0	0
Total For ACL126									0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	184.07145			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	184.08884			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.77995			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	101.73009			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.15776			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	101.72945			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	101.92322			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	102.33450			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	108.52400	10.00000	108.49500			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	101.04177			0.00	0	0
Total ACL143 SPOT									0.00	0	0
Total For ACL143									0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.83575			0.00	0	0
Total ACL144 SPOT									0.00	0	0
Total For ACL144									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	100.78272				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.71499				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.76641				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.73423				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	100.95341	10.23000	100.92604				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.71757				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	117.13880				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.41500	104.64056	9.41500	104.61413				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	100.76358				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	116.99889	1.75000	117.13172				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	100.70837				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.74083				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.76350				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	100.71813				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	100.85328				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	100.49275				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.19569				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.70996				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.66351				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.75897				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.74743				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.78629				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.79821				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	100.92470				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.13363				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.80105				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.80105				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.83593				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.74537				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.84619				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.49827				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.83593				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	97.62296				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.81666				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.79974				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	135.77470				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	136.74651				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.69997				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.69360				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.21392				0.00	200,000,000	100,000,000
Total ACL210 SPOT										0.00	200,000,000	100,000,000
Total For ACL210										0.00	200,000,000	100,000,000
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.71087				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	97.76073				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.74083				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.70087				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.69997				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.77171				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	101.04290				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	99.84925				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	99.85423				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.31772				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	102.95329				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	24.68351	100.00000	24.62170				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	14.00476	100.00000	13.97084				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	101.19676				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.01234				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.01849				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.02669				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.06014				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			7.98500	98.79217	7.98500	98.77104				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	100.07679				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.08892				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			8.93500	99.77113	8.93500	99.74744				0.00	0	2,890,000,000
Total AIR01 SPOT										0.00	0	2,890,000,000
Total For AIR01										0.00	0	2,890,000,000
AIR02 On 30/04/2023 Spot Bond			9.45000	112.15334	9.45000	112.12489				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			7.15000	104.43319	7.15000	104.41325				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			9.07000	104.81357	9.07000	104.78790				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	11.53916	100.00000	11.51348				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			9.81000	105.49496	9.81000	105.46705				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			2.50000	167.53788	2.50000	167.53652				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.02419				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	100.93061				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	89.68059	100.00000	89.46078				0.00	0	0
Total ANG013 SPOT										0.00	0	0
Total For ANG013										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.60540				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.65071				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	100.69372				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	101.46621				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	100.65472				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN01 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.73423				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	100.75330				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01 On 09/12/2015 Spot Bond				100.00000	0.00000	101.38589				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0

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 11/04/2017 Spot Bond				100.00000	0.00000	93.45000			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	101.13080			0.00	0	0
Total ASN017 SPOT									0.00	0	0
Total For ASN017									0.00	0	0
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	113.23042			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			2.40000	134.25103	2.40000	240.78302			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02(On 07/07/2017 Spot Bond				100.00000	0.00000	113.57689			0.00	0	0
Total ASN023 SPOT									0.00	0	0
Total For ASN023									0.00	0	0
ASN02(On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN024 SPOT									0.00	0	0
Total For ASN024									0.00	0	0
ASN02(On 07/08/2015 Spot Bond				100.00000	0.00000	112.60845			0.00	0	0
Total ASN025 SPOT									0.00	0	0
Total For ASN025									0.00	0	0
ASN02(On 20/06/2019 Spot Bond				100.00000	0.00000	99.34237			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	110.26434			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	91.15849			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03(On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03(On 10/11/2019 Spot Bond				100.00000	0.00000	101.59104			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN03: On 07/12/2033 Spot Bond			2.41500	168.46368	2.41500	213.44225				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	100.85407				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	100.61603				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.20518				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.14926				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond			100.00000	1.55287	100.00000	100.00000				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	34.73645	100.00000	34.65915				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38: On 20/12/2017 Spot Bond			100.00000	17.25399	100.00000	17.21219				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39: On 20/12/2017 Spot Bond			100.00000	17.35350	100.00000	17.31146				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN40I On 20/12/2017 Spot Bond			100.00000	16.90571	100.00000	16.86476			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	29.39807	100.00000	29.30315			0.00	0	0
Total ASN43U SPOT									0.00	0	0
Total For ASN43U									0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	41.11946	100.00000	41.01985			0.00	0	0
Total ASN49U SPOT									0.00	0	0
Total For ASN49U									0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	16.98612	100.00000	16.94497			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	28.09967	100.00000	28.02140			0.00	0	0
Total ASN55U SPOT									0.00	0	0
Total For ASN55U									0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	39.28675	100.00000	39.17732			0.00	0	0
Total ASN56U SPOT									0.00	0	0
Total For ASN56U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.84199			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	100.64539			0.00	0	0
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.50108			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			8.98500	102.96908	8.98500	102.94435			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.75635			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	100.05418			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	101.12045			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.27637			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.26000	104.94864	9.26000	104.92254			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			6.95000	102.68701	6.95000	102.66804		139,000,000,000.00		20,000,000	10,000,000
Total BAW2 SPOT								139,000,000,000.00		20,000,000	10,000,000
Total For BAW2								139,000,000,000.00		20,000,000	10,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	52.34250	100.00000	52.21431			0.00	0	0
Total BAW20U SPOT									0.00	0	0
Total For BAW20U									0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.51000	99.69626	9.51000	99.67109			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.92150			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			8.80000	103.04129	8.80000	103.01705			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			10.89225	101.89802	10.89225	101.68560			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			10.88540	100.84935	10.88540	100.87788			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			10.91289	100.83700	10.91289	100.87649			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	100.68644			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07 On 31/12/2015 Spot Bond			10.93880	101.01561	10.93880	100.86616			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.81710	100.68412	11.81710	100.64776			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	100.70191			0.00	0	0
Total BAYA09 SPOT									0.00	0	0
Total For BAYA09									0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	100.70191			0.00	0	0
Total BAYA10 SPOT									0.00	0	0
Total For BAYA10									0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	100.70198			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			11.14225	100.62908	11.14225	100.61154			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			11.05971	101.44475	11.05971	100.94230			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			10.88540	100.84935	10.88540	100.87788			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			11.02379	101.30742	11.02379	101.05373			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			10.23344	98.06147	10.23344	100.76201			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	100.66794			0.00	0	0
Total BAYA17 SPOT									0.00	0	0
Total For BAYA17									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.65248			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	100.65248				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			8.43729	104.78277	8.43729	103.03117				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			11.57500	99.79927	11.57500	99.76798				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.63429				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			11.50000	78.06528	11.50000	97.96287				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	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	100.60933				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	93.91725	9.28000	100.58136				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.64339				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.28500	74.47018	11.28500	100.45631				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.62519				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.64036				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.64036				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89847				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	100.61790				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.65527				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.65527				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.61912				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.63402				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.65537				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	100.51656				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				100.00000	0.00000	100.53388				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB01 On 31/03/2016 Spot Bond			13.89225	102.07670	13.89225	101.86097				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.21071	101.21705	15.21071	101.17112				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.10785	101.10660	14.10785	101.00552				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	100.83631				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	100.83631				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	100.83631				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	100.86625				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	100.73109				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	31.04276	100.00000	30.98387				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.82294	100.00000	19.77439				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.04110	100.00000	17.99691				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.13648	100.00000	11.10920				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.15639	100.00000	11.12936				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.46454	100.00000	13.43156				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	11.66679	100.00000	11.63822				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.03558				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	100.29887				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	100.31611				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	100.11033				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	8.40806	100.00000	8.38769				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	8.40806	100.00000	8.38769				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	99.72678	100.00000	100.00000				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	93.11224	100.00000	92.87532				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	89.68059	100.00000	89.46078				0.00	0	0
Total BCP93U SPOT										0.00	0	0
Total For BCP93U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202 On 31/12/2018 Spot Bond			1.81000	104.85782	1.81000	181.92606			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			7.97000	94.53707	7.97000	162.43668			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			7.97000	95.79315	7.97000	162.76182			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			8.35500	98.28962	8.35500	98.26764			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			7.88500	98.56191	7.88500	98.54120			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.74714			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	100.03801			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	100.62869			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.04149			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	100.04415			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.05130			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YI On 21/07/2016 Spot Bond			100.00000	33.00994	100.00000	32.92910			0.00	0	0
Total BG22YU SPOT									0.00	0	0
Total For BG22YU									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG32A1 SPOT									0.00	0	0
Total For BG32A1									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.73489			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	101.76893			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	101.78028			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	101.91643			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	102.09793			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	25.82731	100.00000	25.76336			0.00	0	0
Total BG32DU SPOT									0.00	0	0
Total For BG32DU									0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	25.82731	100.00000	25.76336			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	100.82134			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	100.83677			0.00	0	0
Total BG42A3 SPOT									0.00	0	0
Total For BG42A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A On 15/03/2017 Spot Bond			8.30000	101.80017	8.30000	101.77768			0.00	0	0
Total BG42A4 SPOT									0.00	0	0
Total For BG42A4									0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.88306			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	100.96516			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	23.10812	100.00000	23.05214			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	23.10812	100.00000	23.05214			0.00	0	0
Total BG42YU SPOT									0.00	0	0
Total For BG42YU									0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.71761			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			10.95500	103.95129	10.95500	104.20308			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	102.01856			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2025 Spot Bond			10.84500	98.39529	10.84500	99.21270			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	101.61384			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	68.38077	100.00000	68.25104			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	101.08848			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.13945			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.59500	70.51351	8.59500	103.64973		37,818,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT								37,818,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06								37,818,000,000,000.00	4,400,000,000	2,200,000,000	
BIDC44 On 08/05/2015 Spot Bond				100.00000	0.00000	99.73907		0.00	0	0	
Total BIDC44 SPOT								0.00	0	0	
Total For BIDC44								0.00	0	0	
BIDC45 On 15/07/2015 Spot Bond				100.00000	0.00000	98.55253		0.00	0	0	
Total BIDC45 SPOT								0.00	0	0	
Total For BIDC45								0.00	0	0	
BIDC46 On 13/10/2015 Spot Bond				100.00000	0.00000	100.14594		0.00	0	0	
Total BIDC46 SPOT								0.00	0	0	
Total For BIDC46								0.00	0	0	
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.08355		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	101.25211		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	101.07203		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	101.12482		0.00	0	0	
Total BLG1C SPOT								0.00	0	0	
Total For BLG1C								0.00	0	0	
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.22073		0.00	0	0	
Total BLG1D SPOT								0.00	0	0	
Total For BLG1D								0.00	0	0	
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	101.61940		0.00	0	0	
Total BLG1E SPOT								0.00	0	0	
Total For BLG1E								0.00	0	0	
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	102.27721		0.00	0	0	
Total BLG1F SPOT								0.00	0	0	
Total For BLG1F								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BNP01 On 11/06/2015 Spot Bond				100.00000	0.00000	100.77259				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	88.28427	100.00000	88.07506				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	99.88775				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	99.88450				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	96.55942				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	95.94066				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	93.58974	100.00000	93.35038				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0
BTC023 On 16/07/2015 Spot Bond				100.00000	0.00000	98.44381				0.00	0	0
Total BTC023 SPOT										0.00	0	0
Total For BTC023										0.00	0	0
BTC025 On 22/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC025 SPOT										0.00	0	0
Total For BTC025										0.00	0	0
BTC026 On 24/04/2015 Spot Bond				100.00000	0.00000	99.98253				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	99.77303				0.00	0	0
Total BTC027 SPOT										0.00	0	0
Total For BTC027										0.00	0	0
BTC028 On 18/05/2015 Spot Bond				100.00000	0.00000	99.56363				0.00	0	0
Total BTC028 SPOT										0.00	0	0
Total For BTC028										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC029 On 21/05/2015 Spot Bond				100.00000	0.00000	99.51155				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	99.14411				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	99.44263				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	99.38944				0.00	0	0
Total BTC032 SPOT										0.00	0	0
Total For BTC032										0.00	0	0
BTC034 On 12/06/2015 Spot Bond				100.00000	0.00000	99.12625				0.00	0	0
Total BTC034 SPOT										0.00	0	0
Total For BTC034										0.00	0	0
BTC035 On 07/07/2015 Spot Bond				100.00000	0.00000	98.68593				0.00	0	0
Total BTC035 SPOT										0.00	0	0
Total For BTC035										0.00	0	0
BTC036 On 12/05/2015 Spot Bond				100.00000	0.00000	99.05917				0.00	0	0
Total BTC036 SPOT										0.00	0	0
Total For BTC036										0.00	0	0
BTC037 On 06/07/2015 Spot Bond				100.00000	0.00000	98.70421				0.00	0	0
Total BTC037 SPOT										0.00	0	0
Total For BTC037										0.00	0	0
BTC038 On 15/07/2015 Spot Bond				100.00000	0.00000	98.54658				0.00	0	0
Total BTC038 SPOT										0.00	0	0
Total For BTC038										0.00	0	0
BTC039 On 21/07/2015 Spot Bond				100.00000	0.00000	98.44109				0.00	0	0
Total BTC039 SPOT										0.00	0	0
Total For BTC039										0.00	0	0
BTC040 On 27/07/2015 Spot Bond			100.00000	79.52070	100.00000	80.39648				0.00	0	0
Total BTC040 SPOT										0.00	0	0
Total For BTC040										0.00	0	0
BTC041 On 28/07/2015 Spot Bond			100.00000	79.34783	100.00000	80.39648				0.00	0	0
Total BTC041 SPOT										0.00	0	0
Total For BTC041										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS011 On 30/09/2016 Spot Bond			100.00000	38.14141	100.00000	38.04800			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.59397			0.00	0	0
Total BWZ18B SPOT									0.00	0	0
Total For BWZ18B									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.61574			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.76746			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.37123			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			9.50000	106.07513	9.50000	106.04794			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	104.29469			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			9.05000	106.32349	9.05000	106.29750		181,000,000,000.00	20,000,000	10,000,000	
Total CBL11 SPOT								181,000,000,000.00	20,000,000	10,000,000	
Total For CBL11								181,000,000,000.00	20,000,000	10,000,000	
CBL12 On 06/09/2018 Spot Bond			12.48500	98.34935	12.48500	98.31699		0.00	0	0	
Total CBL12 SPOT								0.00	0	0	
Total For CBL12								0.00	0	0	
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	99.35200		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			12.78500	98.96384	12.78500	98.92997		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	101.41126		0.00	0	0	
Total CBL15 SPOT								0.00	0	0	
Total For CBL15								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16 On 18/05/2017 Spot Bond			9.35000	104.24729	9.35000	104.22098			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.37645			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			12.78500	96.18809	12.78500	96.15517			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	102.09334			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	94.58225			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.39497			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.31000	96.99038	10.31000	96.96344		25,775,000,000,000.00	2,500,000,000	2,000,000,000	
Total CBL22 SPOT								25,775,000,000,000.00	2,500,000,000	2,000,000,000	
Total For CBL22								25,775,000,000,000.00	2,500,000,000	2,000,000,000	
CCT01 On 23/06/2023 Spot Bond			9.82000	119.38141	9.82000	119.34997			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			10.10000	113.11749	10.10000	113.08687		40,400,000,000,000.00	4,000,000,000	1,000,000,000	
Total CCT02 SPOT								40,400,000,000,000.00	4,000,000,000	1,000,000,000	
Total For CCT02								40,400,000,000,000.00	4,000,000,000	1,000,000,000	
CCT03 On 15/03/2025 Spot Bond			9.80000	109.68133	9.80000	109.65282			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.40960			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			11.70000	101.16196	11.70000	101.13071			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	100.78645			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.85733			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	108.52380	10.00000	108.49550			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.44736			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.81276			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	99.97453			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	100.04203			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.26756			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.56296			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.58430			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.60914			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN12 On 20/08/2015 Spot Bond				100.00000	0.00000	102.29961				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	102.27606				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	102.40050				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN17 On 20/12/2015 Spot Bond				100.00000	0.00000	100.78006				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17 On 20/03/2016 Spot Bond				100.00000	0.00000	101.30034				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	103.12660	10.11000	103.09850				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18 On 06/07/2016 Spot Bond				100.00000	0.00000	100.34262				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	121.17783	2.76000	121.17593				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	118.44979	3.14000	121.07389			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	101.21559	8.25000	101.19336			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.65000	129.71077	2.65000	123.82352			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	126.30103	2.40000	120.56934			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	101.08583			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			8.40000	100.32364	8.40000	100.30108			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	100.06418			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	100.01504			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			8.45000	100.36016	8.45000	100.33746			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			8.45000	100.36016	8.45000	100.33746			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			8.50000	103.49410	8.50000	103.47043			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	100.79841			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	100.87729			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	108.52400	10.00000	108.49500			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	108.52400	10.00000	108.49500			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	101.38448			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	101.28651			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	101.50049	9.35000	101.47487			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.50049	9.35000	101.47487			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.41070			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	101.07298			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0

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 26/03/2017 Spot Bond				100.00000	0.00000	101.49980				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.49980				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	101.49980				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	100.98791				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			9.21500	102.15098	9.21500	102.12597				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN263 On 30/04/2017 Spot Bond				100.00000	0.00000	100.58884				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN264 On 20/06/2017 Spot Bond				100.00000	0.00000	100.90395				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN270 On 20/06/2017 Spot Bond				100.00000	0.00000	101.04862				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN271 On 20/06/2017 Spot Bond				100.00000	0.00000	101.04425				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10084				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN273 On 22/05/2017 Spot Bond				100.00000	0.00000	101.24440				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN274 On 25/05/2017 Spot Bond				100.00000	0.00000	101.42430				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.25642				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	101.48343				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	101.86148				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	100.71058				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN282 On 27/06/2015 Spot Bond				100.00000	0.00000	100.60817				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	100.70906				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN284 On 10/08/2017 Spot Bond				100.00000	0.00000	101.91035				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN285 On 30/08/2017 Spot Bond				100.00000	0.00000	101.57117				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	100.89455				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	100.69982				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	102.76182				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	108.52400	10.00000	108.49500				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/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
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	100.43234			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	100.69228			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	100.48912			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	100.85071			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.45654			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.59335			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.58247			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	140.13823			0.00	0	0
Total CLN300 SPOT									0.00	0	0
Total For CLN300									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.01049			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	140.14139			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	139.59813			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	139.98089			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	139.98089			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN31(On 20/03/2018 Spot Bond				100.00000	0.00000	137.39240			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	138.27896			0.00	0	0
Total CLN311 SPOT									0.00	0	0
Total For CLN311									0.00	0	0
CLN31(On 14/11/2022 Spot Bond				100.00000	0.00000	101.58631			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN31(On 14/11/2022 Spot Bond			10.61000	98.76389	10.61000	98.73569			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN31(On 20/03/2023 Spot Bond			11.13000	95.43219	11.13000	95.40410			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN31(On 30/06/2017 Spot Bond				100.00000	0.00000	100.55702			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0
CLN31(On 20/03/2023 Spot Bond				100.00000	0.00000	100.84678			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN31(On 14/11/2022 Spot Bond				100.00000	0.00000	101.55050			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN31(On 24/07/2017 Spot Bond				100.00000	0.00000	99.97779			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN32(On 30/04/2018 Spot Bond				100.00000	0.00000	99.82945			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	99.86138	8.80500	99.83352			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	100.74537			0.00	0	0
Total CLN322 SPOT									0.00	0	0
Total For CLN322									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	101.90827				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	134.83434				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.79249				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.84497				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.81683				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	101.12797				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	82.24160				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	100.89020				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	100.55702				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN334 On 20/09/2015 Spot Bond				100.00000	0.00000	121.56792				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	121.76101				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN336 On 28/07/2017 Spot Bond				100.00000	0.00000	99.88645				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	100.97753				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.00000	0.00000	100.56019				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34(On 20/06/2017 Spot Bond				100.00000	0.00000	101.12113				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.00000	0.00000	100.92660				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	100.71576				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.00000	0.00000	100.81965				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34(On 28/07/2017 Spot Bond				100.00000	0.00000	99.88754				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34(On 10/02/2016 Spot Bond				100.00000	0.00000	101.56867				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.00000	0.00000	100.54426				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35(On 28/10/2018 Spot Bond				100.00000	0.00000	99.90141				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	101.11822				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35(On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	99.84283				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN356 On 24/07/2017 Spot Bond				100.00000	0.00000	99.97792				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.67997				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			9.79000	106.84307	9.79000	105.40542				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	100.75749				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	104.43662				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.93000	108.61482	11.93000	106.83717				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	102.09517				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			11.96000	106.58843	11.96000	106.55423				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	108.08805	10.02000	108.05887				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	102.09517				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	99.88290				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN37 On 20/03/2024 Spot Bond				100.00000	0.00000	103.21820				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	100.74599				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	100.76160				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	100.76174				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	100.58056				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN37 On 20/03/2021 Spot Bond			9.31000	103.46752	9.31000	103.44194				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	100.68801				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	100.82236				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.57000	100.86898	10.57000	100.84076				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	101.02364	11.00000	100.99425				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	100.03700				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	100.83593				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.01900			0.00	0	0
Total CLN383 SPOT									0.00	0	0
Total For CLN383									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.72000	102.88528	11.72000	102.85344			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	100.91539			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.76149			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	99.88266			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.81217			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	100.46716			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN391 On 20/12/2015 Spot Bond				100.00000	0.00000	100.70196			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	100.70906			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	90.52646			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.74989			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.00074			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	100.83724			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	100.69958			0.00	1,900,000,000	1,000,000,000
Total CLN397 SPOT									0.00	1,900,000,000	1,000,000,000
Total For CLN397									0.00	1,900,000,000	1,000,000,000
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.13593			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	100.13511			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond			100.00000	9.11515	100.00000	0.92922			0.00	0	15,000,000,000
Total CLN400 SPOT									0.00	0	15,000,000,000
Total For CLN400									0.00	0	15,000,000,000
CLN42 On 18/04/2028 Spot Bond			7.01000	40.87860	7.01000	41.48444			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	172.05508			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			8.35500	98.28962	8.35500	147.36940			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			7.97000	36.87183	7.97000	162.43668			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			7.97000	37.31490	7.97000	162.76182			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF0: On 20/10/2015 Spot Bond				100.00000	0.00000	96.55379				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				100.00000	0.00000	96.52432				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.30207				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	100.30207				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	100.80756				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	100.75618				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	100.76633				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	100.29591				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	100.75897				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	99.97779				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	100.69179				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.74337				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.73877			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.74331			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	101.36430			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.19171			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.58000	105.54078	8.58000	103.98748			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			8.70000	104.24802	8.70000	104.22364		14,442,000,000,000.00	1,660,000,000	830,000,000	
Total COJ04 SPOT								14,442,000,000,000.00	1,660,000,000	830,000,000	
Total For COJ04								14,442,000,000,000.00	1,660,000,000	830,000,000	
COJ05 On 05/06/2023 Spot Bond			9.95000	117.02530	9.95000	116.99408		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			7.41000	106.06937	7.41000	106.04817		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	106.51818	9.52000	106.49125		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			9.57000	107.43922	9.57000	107.41163		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			9.94000	96.02571	9.94000	96.00026		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			10.70000	97.11145	10.70000	97.08379		42,800,000,000,000.00	4,000,000,000	1,000,000,000	
Total COT02 SPOT								12,800,000,000,000.00	4,000,000,000	1,000,000,000	
Total For COT02								12,800,000,000,000.00	4,000,000,000	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT03 On 05/06/2028 Spot Bond			10.70000	94.98105	10.70000	94.95387				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.19058				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	99.92422				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	10.11365	100.00000	10.08915				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.17935				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.65755				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL023 On 23/04/2015 Spot Bond				100.00000	0.00000	103.46490				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	101.15866				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	101.10984				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	101.22548				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	10.16835	100.00000	10.14371				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	12.29338	100.00000	12.26360				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPV01 On 30/06/2029 Spot Bond			11.28500	101.43549	11.28500	101.85885				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	14.48459	100.00000	14.44950				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	6.13157	100.00000	6.11671				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	15.23083	100.00000	15.19394				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	99.94936				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			8.07500	97.84408	8.07500	97.82303				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	101.18229				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	101.10179				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	100.98687				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DLT02U On 06/11/2015 Spot Bond			100.00000	66.49813	100.00000	66.33162				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	100.94677				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.31676				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTC09 On 05/08/2015 Spot Bond				100.00000	0.00000	101.54226			0.00	0	0
Total DLTC09 SPOT									0.00	0	0
Total For DLTC09									0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	101.61196			0.00	0	0
Total DLTC10 SPOT									0.00	0	0
Total For DLTC10									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.97573			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	103.19567			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.84949			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	53.56405			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	100.49145			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	105.58148	8.51000	105.55731			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			7.25000	113.68556	7.25000	113.66332		2,900,000,000,000.00	400,000,000	200,000,000	
Total DV21 SPOT								2,900,000,000,000.00	400,000,000	200,000,000	
Total For DV21								2,900,000,000,000.00	400,000,000	200,000,000	
DV22 On 07/02/2020 Spot Bond			8.39500	106.05201	8.39500	106.02792		0.00	0	1,511,500,000	
Total DV22 SPOT								0.00	0	1,511,500,000	
Total For DV22								0.00	0	1,511,500,000	
DV23 On 27/02/2023 Spot Bond			9.14000	106.26530	9.14000	106.23906		1,855,967,486,000.00	203,059,900	1,304,481,600	
Total DV23 SPOT								1,855,967,486,000.00	203,059,900	1,304,481,600	
Total For DV23								1,855,967,486,000.00	203,059,900	1,304,481,600	
DV24 On 18/02/2024 Spot Bond			9.20000	104.63190	9.20000	104.60591		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV29 On 18/02/2029 Spot Bond			9.36000	107.45991	9.36000	107.43276			5,616,000,000,000.00	600,000,000	300,000,000
Total DV29 SPOT									5,616,000,000,000.00	600,000,000	300,000,000
Total For DV29									5,616,000,000,000.00	600,000,000	300,000,000
DVC00 On 23/06/2015 Spot Bond				100.00000	0.00000	100.56343			0.00	0	0
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0
DVC00 On 29/06/2015 Spot Bond				100.00000	0.00000	100.44825			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVC00 On 15/09/2015 Spot Bond				100.00000	0.00000	100.70698			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC00 On 20/11/2015 Spot Bond				100.00000	0.00000	101.17726			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC00 On 11/06/2015 Spot Bond				100.00000	0.00000	100.77068			0.00	0	0
Total DVC009 SPOT									0.00	0	0
Total For DVC009									0.00	0	0
DVC01 On 15/09/2015 Spot Bond				100.00000	0.00000	100.78198			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	101.30348			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.51370			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.08993			0.00	100,000,000	100,000,000
Total DVF18 SPOT									0.00	100,000,000	100,000,000
Total For DVF18									0.00	100,000,000	100,000,000
E170 On 01/08/2020 Spot Bond			7.94000	126.60707	7.94000	126.57984			31,849,166,200,000.00	4,011,230,000	2,011,230,000
Total E170 SPOT									31,849,166,200,000.00	4,011,230,000	2,011,230,000
Total For E170									31,849,166,200,000.00	4,011,230,000	2,011,230,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	94.05244			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.04000	104.04727	2.04000	104.04770			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL15 On 29/06/2015 Spot Bond			1.20000	101.28023	1.20000	134.69284		1,440,000,000,000.00	1,200,000,000	7,550,000,000	
Total EL15 SPOT								1,440,000,000,000.00	1,200,000,000	7,550,000,000	
Total For EL15								1,440,000,000,000.00	1,200,000,000	7,550,000,000	
EL28 On 02/05/2028 Spot Bond			1.95000	124.36600	1.95000	124.36681		0.00	0	40,000,000	
Total EL28 SPOT								0.00	0	40,000,000	
Total For EL28								0.00	0	40,000,000	
EL29 On 19/11/2029 Spot Bond			1.93000	113.68393	1.93000	113.68474		0.00	0	0	
Total EL29 SPOT								0.00	0	0	
Total For EL29								0.00	0	0	
EL30 On 29/07/2030 Spot Bond			1.91000	113.88597	1.91000	113.88684		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			2.00000	105.52738	2.00000	105.52797		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			2.02000	104.25617	2.02000	104.25666		0.00	0	0	
Total EL36 SPOT								0.00	0	0	
Total For EL36								0.00	0	0	
EMM01 On 28/07/2020 Spot Bond			9.36000	107.37700	9.36000	107.34987		0.00	0	0	
Total EMM01 SPOT								0.00	0	0	
Total For EMM01								0.00	0	0	
EMM02 On 11/03/2021 Spot Bond			9.26000	107.76742	9.26000	107.74091		0.00	0	0	
Total EMM02 SPOT								0.00	0	0	
Total For EMM02								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM03 On 04/05/2024 Spot Bond			9.75000	101.50341	9.75000	106.48720				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			9.99500	97.95602	9.99500	100.32682				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.13500	104.15293	10.13500	102.65477				0.00	0	3,999,999,600
Total EMM05 SPOT										0.00	0	3,999,999,600
Total For EMM05										0.00	0	3,999,999,600
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.32652				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	97.38798				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	100.86130				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	101.62343				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	101.56110				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	101.47824				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	103.02356				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	101.05877				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	101.15527				0.00	0	0
Total EPFC15 SPOT										0.00	0	0
Total For EPFC15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPFC1 On 23/02/2016 Spot Bond				100.00000	0.00000	101.18658				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EQ209 On 11/06/2015 Spot Bond			100.00000	90.38096	100.00000	90.16265				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			10.98000	104.32592	10.98000	104.29517				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	101.61383				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	98.84250				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	99.11214				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			9.86500	97.30582	9.86500	97.28023				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	97.18291				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	98.33289				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.42381				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.51228			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	108.52400	10.00000	108.49500			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.29296			0.00	0	0
Total ERS14 SPOT									0.00	0	0
Total For ERS14									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.34584			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.28238			0.00	0	0
Total ERS16 SPOT									0.00	0	0
Total For ERS16									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.32646			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.30000			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS18									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.28229			0.00	0	0
Total ERS19 SPOT									0.00	0	0
Total For ERS19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.75000	101.47301	6.75000	101.45469		178,200,000,000,000.00	26,400,000,000	20,000,000,000	
Total ES15 SPOT								178,200,000,000,000.00	26,400,000,000	20,000,000,000	
Total For ES15								178,200,000,000,000.00	26,400,000,000	20,000,000,000	
ES18 On 20/04/2018 Spot Bond			7.90000	103.63192	7.90000	103.60999		240,597,685,280,000.00	30,455,403,200	16,086,777,600	
Total ES18 SPOT								240,597,685,280,000.00	30,455,403,200	16,086,777,600	
Total For ES18								240,597,685,280,000.00	30,455,403,200	16,086,777,600	
ES23 On 25/01/2023 Spot Bond			8.44500	111.15030	8.44500	111.12490		197,243,014,416,000.00	23,356,188,800	70,909,624,000	
Total ES23 SPOT								197,243,014,416,000.00	23,356,188,800	70,909,624,000	
Total For ES23								197,243,014,416,000.00	23,356,188,800	70,909,624,000	
ES26 On 02/04/2026 Spot Bond			8.78500	93.97502	8.78500	93.95294		410,133,415,923,000.00	46,685,647,800	27,324,081,800	
Total ES26 SPOT								410,133,415,923,000.00	46,685,647,800	27,324,081,800	
Total For ES26								410,133,415,923,000.00	46,685,647,800	27,324,081,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 15/09/2033 Spot Bond			9.49500	83.60458	9.50500	83.50875			580,440,232,582,000.00	271,768,323,600	144,334,069,400
Total ES33 SPOT									10,440,232,582,000.00	271,768,323,600	144,334,069,400
Total For ES33									10,440,232,582,000.00	271,768,323,600	144,334,069,400
ES42 On 25/04/2042 Spot Bond			9.58000	89.60460	9.58000	89.58157			392,387,220,000,000.00	40,959,000,000	193,319,000,000
Total ES42 SPOT									12,387,220,000,000.00	40,959,000,000	193,319,000,000
Total For ES42									12,387,220,000,000.00	40,959,000,000	193,319,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.35420			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	101.39699			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.23939			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.12560			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.59782			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.26837			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	101.15198			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	101.01734			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	100.79164			0.00	0	0
Total FIFC16 SPOT									0.00	0	0
Total For FIFC16									0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				100.00000	0.00000	100.25412			0.00	0	0
Total FIFC17 SPOT									0.00	0	0
Total For FIFC17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L On 02/08/2023 Spot Bond			100.00000	12.59715	100.00000	12.56561			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	12.26044	100.00000	12.22974			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.80064			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	99.66059			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.89317			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.95478			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			9.38500	100.18590	9.38500	100.16065			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	100.83045			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	100.83038			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	99.89631			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	103.16823			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.19650			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.21624			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	103.84178	10.01000	103.83517			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.26718			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.23500	109.33198	10.23500	109.30201			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	100.47604			0.00	0	100,000,000
Total FRBC22 SPOT									0.00	0	100,000,000
Total For FRBC22									0.00	0	100,000,000
FRBI22 On 31/01/2022 Spot Bond			1.95000	133.20469	1.95000	134.09920			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			1.94000	130.21877	1.94000	281.14215		116,400,000,000.00		60,000,000	30,000,000
Total FRBI23 SPOT								116,400,000,000.00		60,000,000	30,000,000
Total For FRBI23								116,400,000,000.00		60,000,000	30,000,000
FRBI25 On 31/01/2025 Spot Bond			2.17500	106.56391	2.17500	113.27668			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			2.23000	104.30719	2.23000	164.09050			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			2.04000	123.05972	2.04000	224.97186			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			7.23000	103.78952	7.23000	103.76954			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			7.66700	66.10731	7.66700	65.52427			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 28/10/2024 Spot Bond			9.42100	42.46797	9.42100	41.58251			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			9.66000	41.14622	9.66000	40.23780			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	101.42724			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	100.89937			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.78011			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.85536			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.08277	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.08277	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.83593			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.79702			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0

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	100.90412				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.82236				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	100.06652	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.87388				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

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	101.07453				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.04313				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	22.67419	100.09221	22.61922				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.74718				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	109.89109				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0

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	100.99989				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	102.17321				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.83692				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.84612				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.77363				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.78163				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	101.02069				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.76803				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	62.28688	13.22500	62.26486				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.72449				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.72539				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC167 On 20/03/2018 Spot Bond				100.00000	0.00000	101.07339			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC168 On 20/06/2018 Spot Bond				100.00000	0.00000	100.75806			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			3.40500	98.35264	3.40500	101.75070			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	100.79068			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	100.79068			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	101.34922			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	100.55702			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	98.76545			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	100.74537			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	100.72812			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	101.99179			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	100.85130			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC179 On 20/09/2020 Spot Bond				100.00000	0.00000	100.85130			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0

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 10/02/2016 Spot Bond				100.00000	0.00000	101.53624				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18(On 06/08/2023 Spot Bond				100.00000	0.00000	101.97111				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	99.87456				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	100.97573				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	100.77437				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	100.99448				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18(On 20/03/2016 Spot Bond				100.00000	0.00000	100.71995				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	100.78163				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	100.78163				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	100.76476				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	100.44323				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19(On 02/04/2019 Spot Bond				100.00000	0.00000	100.46707				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0

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 08/04/2016 Spot Bond				100.00000	0.00000	100.55199			0.00	600,000,000	300,000,000
Total FRC193 SPOT									0.00	600,000,000	300,000,000
Total For FRC193									0.00	600,000,000	300,000,000
FRC19: On 25/11/2020 Spot Bond			10.00000	108.52400	10.00000	108.49500			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.30317			0.00	0	0
Total FRC194 SPOT									0.00	0	0
Total For FRC194									0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.82508			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.28392			0.00	0	0
Total FRC196 SPOT									0.00	0	0
Total For FRC196									0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.53366			0.00	0	0
Total FRC197 SPOT									0.00	0	0
Total For FRC197									0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.26291			0.00	0	0
Total FRC198 SPOT									0.00	0	0
Total For FRC198									0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.26361			0.00	0	0
Total FRC199 SPOT									0.00	0	0
Total For FRC199									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.13362			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.12159			0.00	0	0
Total FRC201 SPOT									0.00	0	0
Total For FRC201									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.13362			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.12111			0.00	0	0
Total FRC203 SPOT									0.00	0	0
Total For FRC203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	101.73750				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	101.88979	8.75000	101.86502				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	100.76712				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	10.28876	100.00000	10.26384				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	9.43202	100.00000	9.40917				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	95.46412				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	11.01903	100.00000	10.99234				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	98.57272				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	25.12343	100.00000	25.06122				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	101.61998				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	9.73761	100.00000	9.71401				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	18.83174	100.00000	18.78458				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	101.61994				0.00	600,000,000	300,000,000
Total FRC215 SPOT										0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC215										0.00	600,000,000	300,000,000
FRC215 On 07/11/2017 Spot Bond			100.00000	18.79856	100.00000	18.75148				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	101.61595				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	101.53423				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.00000	0.00000	101.73969				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.00000	0.00000	101.63303				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			2.76000	127.61002	2.76000	127.60804				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 10/11/2016 Spot Bond				100.00000	0.00000	101.48221				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC222 On 10/11/2016 Spot Bond				100.00000	0.00000	101.46256				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC223 On 10/11/2016 Spot Bond				100.00000	0.00000	101.46256				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224 On 20/05/2020 Spot Bond				100.00000	0.00000	101.38274				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 18/06/2015 Spot Bond				100.00000	0.00000	100.66940				0.00	0	0
Total FRC226 SPOT										0.00	0	0
Total For FRC226										0.00	0	0
FRC226 On 10/09/2016 Spot Bond				100.00000	0.00000	100.89116				0.00	0	0
Total FRC227 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC227										0.00	0	0
FRC227 On 16/09/2016 Spot Bond				100.00000	0.00000	100.77021				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC228 On 30/03/2017 Spot Bond				100.00000	0.00000	100.61928				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				100.00000	0.00000	100.38699				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC230 On 25/06/2018 Spot Bond				100.00000	0.00000	100.31262				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 20/06/2015 Spot Bond				100.00000	0.00000	100.83963				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC37 On 20/12/2015 Spot Bond				100.00000	0.00000	100.83508				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC40 On 10/09/2017 Spot Bond				100.00000	0.00000	101.02701				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				100.00000	0.00000	99.89345				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			3.29000	116.91698	3.29000	123.55490				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC66 On 20/09/2016 Spot Bond				100.00000	0.00000	100.84975				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.85800				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC68 On 31/01/2022 Spot Bond			3.34000	108.00466	3.34000	123.18018				0.00	0	0
Total FRC69 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.32000	105.75584	3.32000	123.32991				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			3.01000	101.26940	3.01000	126.77945				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			3.08000	102.29786	3.08000	135.82175				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	99.87972				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.74330				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.84428				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.97983				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.94506				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.80245				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.80155				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.73899				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	11.15427	100.00000	11.12724				0.00	0	0
Total FRD01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD01U										0.00	0	0
FRD02I On 01/06/2016 Spot Bond			100.00000	37.35355	100.00000	37.26306				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04I On 04/07/2015 Spot Bond			100.00000	85.62012	100.00000	85.42420				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09I On 26/06/2017 Spot Bond			100.00000	21.06265	100.00000	21.01162				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD12I On 20/03/2018 Spot Bond			100.00000	9.35099	100.00000	9.32834				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	10.99817	100.00000	10.97124				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	100.79862				0.00	117,046,000	29,261,500
Total FRJ16 SPOT										0.00	117,046,000	29,261,500
Total For FRJ16										0.00	117,046,000	29,261,500
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.03433				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	102.19150				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	99.90573				0.00	0	2,700,000,000
Total FRJ19 SPOT										0.00	0	2,700,000,000
Total For FRJ19										0.00	0	2,700,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.35817				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.21687				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.48527				0.00	0	0
Total FRJ25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ25										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			1.88800	85.45512	1.88800	109.71131				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.14000	108.48124	2.14000	117.35852				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.03637				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.02816	10.38000	100.00000				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.02816	10.38000	100.00000				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	102.09123				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.28000	105.45422	2.28000	114.48950				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.35000	213.53709	2.35000	215.38800				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.25000	115.09737	2.25000	115.09717				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			2.38000	212.63729	2.38000	214.48726				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 29/04/2019 Spot Bond				100.00000	0.00000	102.22864				0.00	0	0
Total FRS113 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.26000	112.43484	2.26000	112.43462			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.34000	113.28611	2.34000	113.28564			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	100.50076			0.00	0	0
Total FRS116 SPOT									0.00	0	0
Total For FRS116									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	48.46800			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	101.39411			0.00	0	0
Total FRS118 SPOT									0.00	0	0
Total For FRS118									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.44500	111.21596	2.44500	111.21517			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.50000	116.86340	2.50000	210.93023			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.55000	115.16962	2.55000	209.46953			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.19000	99.04043	2.19000	99.04045			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.58000	164.64184	2.58000	208.59908			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			2.72000	92.59133	2.72000	106.00437			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS125 On 11/05/2015 Spot Bond				100.00000	0.00000	101.31788			0.00	0	0
Total FRS125 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS125									0.00	0	0
FRS125 On 31/03/2028 Spot Bond			2.86000	97.21875	2.86000	153.18237			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.17000	85.11017	3.17000	98.09944			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.06000	129.12725	2.06000	278.78463			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			1.95000	130.12739	1.95000	280.94476			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			2.67000	123.74633	2.67000	267.16286			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.42000	102.67797	2.42000	130.28807			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	99.90013			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			1.95000	134.09833	1.95000	129.99889			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.01708			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.35055			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.69695			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			2.12000	115.43528	2.12000	115.43550			0.00	0	0
Total FRS64 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	23.64660	104.97509	23.58677				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	27.58393	101.07593	27.51646				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	20.39081	100.44759	20.34121				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	26.01118	100.76967	25.94773				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			1.87000	122.56751	1.87000	122.56862				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			2.12000	99.40325	2.12000	113.82531				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	98.79956				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			2.15000	99.14167	2.15000	113.52569				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.31767				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			2.15000	128.31583	2.15000	350.99967				0.00	0	0
Total FRS90 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.55037			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.19825			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.58000	101.40181	7.58000	101.38131			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			8.18000	101.59195	8.18000	101.56982			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			8.35500	105.82625	8.35500	105.80259		83,550,000,000,000.00	10,000,000,000	2,500,000,000	
Total FRX18 SPOT								83,550,000,000,000.00	10,000,000,000	2,500,000,000	
Total For FRX18								83,550,000,000,000.00	10,000,000,000	2,500,000,000	
FRX19 On 15/11/2019 Spot Bond			8.84500	104.53911	8.84500	104.51412		0.00	0	767,000,000	
Total FRX19 SPOT								0.00	0	767,000,000	
Total For FRX19								0.00	0	767,000,000	
FRX20 On 01/10/2020 Spot Bond			9.07000	99.18928	9.07000	99.16525		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			9.74000	90.39165	9.74000	90.36830		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			9.74000	110.18192	9.74000	110.15314		0.00	0	0	
Total FRX24 SPOT								0.00	0	0	
Total For FRX24								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			10.09000	96.45169	10.09000	96.60763		0.00	0	500,000,000	
Total FRX26 SPOT								0.00	0	500,000,000	
Total For FRX26								0.00	0	500,000,000	
FRX30 On 31/01/2030 Spot Bond			10.43500	96.41680	10.43500	97.07414		125,220,000,000,000.00	12,000,000,000	3,000,000,000	
Total FRX30 SPOT								125,220,000,000,000.00	12,000,000,000	3,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX30									5,220,000,000,000.00	12,000,000,000	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.55000	93.60218	10.55000	93.57560			1,266,000,000,000.00	120,000,000	60,000,000
Total FRX31 SPOT									1,266,000,000,000.00	120,000,000	60,000,000
Total For FRX31									1,266,000,000,000.00	120,000,000	60,000,000
FRX45 On 14/04/2045 Spot Bond			10.01500	81.16914	10.01500	81.14746			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.66519			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.67440			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.69735			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.73412			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.76168			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.88093			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	101.15992			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	101.21049			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	101.06811			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.25608			0.00	0	0
Total FS2A5 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.30671				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.34890				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.53442				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A1L On 20/02/2016 Spot Bond			100.00000	59.96104	100.00000	59.81090				0.00	0	0
Total FS3A1U SPOT										0.00	0	0
Total For FS3A1U										0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	10.05979	100.00000	10.03460				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	1.68775	100.00000	1.68353				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	0.28316	100.00000	0.28245				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	9.35099	100.00000	9.32834				0.00	0	0
Total FS4A1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.56884	100.00000	1.56504				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.26321	100.00000	0.26257				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.30294				0.00	4,000,000,000	2,000,000,000
Total GBL01 SPOT										0.00	4,000,000,000	2,000,000,000
Total For GBL01										0.00	4,000,000,000	2,000,000,000
GFC04 On 11/04/2017 Spot Bond			9.30000	100.65515	9.30000	100.63016				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2018 Spot Bond				100.00000	0.00000	100.11938				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	100.12343				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	100.12505				0.00	0	0
Total GH31A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond				100.00000	0.00000	100.13559				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond				100.00000	0.00000	100.14854				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.00000	0.00000	100.15663				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT32 On 11/05/2015 Spot Bond				100.00000	0.00000	101.36701				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	9.93610	100.00000	9.91203				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	17.24211	100.00000	17.20033				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	12.23633	100.00000	12.20670				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	99.89931				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	99.89534				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	99.89042				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	99.88358				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	101.92213				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.16711				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.59248				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.90498				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.30037				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.62833				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	688,300,000
Total GRX01U SPOT										0.00	0	688,300,000
Total For GRX01U										0.00	0	688,300,000
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.51987				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	101.02777				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	99.74223				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	10.41418	100.00000	10.38811				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	100.11527				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	100.86264				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	99.78576				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	99.78308				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC19 On 07/05/2015 Spot Bond				100.00000	0.00000	101.36701				0.00	0	0
Total HILC19 SPOT										0.00	0	0
Total For HILC19										0.00	0	0
HILC20 On 24/06/2015 Spot Bond				100.00000	0.00000	100.53162				0.00	0	0
Total HILC20 SPOT										0.00	0	0
Total For HILC20										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.01355			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			7.33279	100.44951	7.33279	91.97084			0.00	0	0
Total HMS1B9 SPOT									0.00	0	0
Total For HMS1B9									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.01642			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			8.33320	100.30311	8.33320	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	100.02010			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			8.78356	100.30905	8.78356	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	100.02460			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.13073			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.19389			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.61792			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	108.52400	10.00000	108.49500			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			9.18000	102.94175	9.18000	102.91623			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	101.51757			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.42486			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			8.18500	108.80392	8.18500	108.77982		14,405,600,000,000.00	1,760,000,000	1,671,100,000	
Total HWAY20 SPOT								14,405,600,000,000.00	1,760,000,000	1,671,100,000	
Total For HWAY20								14,405,600,000,000.00	1,760,000,000	1,671,100,000	
HWAY2 On 07/12/2023 Spot Bond			1.81000	131.41382	1.81000	283.72326		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			1.81000	134.53056	1.81000	290.45231		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			9.47500	100.11850	9.47500	100.09290		28,993,500,000,000.00	3,060,000,000	2,243,600,000	
Total HWAY34 SPOT								28,993,500,000,000.00	3,060,000,000	2,243,600,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY34									8,993,500,000,000.00	3,060,000,000	2,243,600,000
HWAY3 On 31/07/2035 Spot Bond			9.51500	99.73227	9.51500	99.70666			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	34.81643	100.00000	34.73208			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	83.96653	100.00000	83.77613			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	38.31469	100.00000	38.22085			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	24.56004	100.00000	24.49854			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	108.52400	10.00000	108.49500			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			1.51000	120.11168	1.51000	120.11392			60,607,474,000,000.00	40,137,400,000	63,638,366,300
Total I2025 SPOT									60,607,474,000,000.00	40,137,400,000	63,638,366,300
Total For I2025									60,607,474,000,000.00	40,137,400,000	63,638,366,300
I2038 On 31/01/2038 Spot Bond			1.54000	130.66318	1.52000	131.13898			55,492,052,000,000.00	36,033,800,000	101,411,823,100
Total I2038 SPOT									55,492,052,000,000.00	36,033,800,000	101,411,823,100
Total For I2038									55,492,052,000,000.00	36,033,800,000	101,411,823,100
I2046 On 31/03/2046 Spot Bond			1.67000	129.67464	1.67000	129.67655			156,504,050,000,000.00	93,715,000,000	107,734,090,900
Total I2046 SPOT									156,504,050,000,000.00	93,715,000,000	107,734,090,900
Total For I2046									156,504,050,000,000.00	93,715,000,000	107,734,090,900
I2050 On 31/12/2050 Spot Bond			1.67000	140.75199	1.70000	139.71515			16,078,760,000,000.00	9,628,000,000	58,619,230,853
Total I2050 SPOT									16,078,760,000,000.00	9,628,000,000	58,619,230,853
Total For I2050									16,078,760,000,000.00	9,628,000,000	58,619,230,853
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	100.71878			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			8.00000	102.29246	8.00000	102.27067			0.00	0	0
Total IBL21 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL21										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.05000	105.98604	8.05000	105.96332				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.82000	102.02106	7.82000	101.99944				0.00	0	0
Total IBL28 SPOT										0.00	0	0
Total For IBL28										0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.63245				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.85000	100.45519	1.85000	129.32826				0.00	0	0
Total IBL34 SPOT										0.00	0	0
Total For IBL34										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.02000	105.22670	2.02000	133.52361				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.06812				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			8.17000	102.04522	8.17000	102.02290				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	100.84181				0.00	0	0
Total IBL40 SPOT										0.00	0	0
Total For IBL40										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.58545				0.00	0	0
Total IBL42 SPOT										0.00	0	0
Total For IBL42										0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	101.38940				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	108.52400	10.00000	108.49500				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			8.71500	100.50687	8.71500	100.48331				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			9.06500	95.10891	9.06500	95.08563				0.00	0	2,343,300,000
Total IBL46 SPOT										0.00	0	2,343,300,000
Total For IBL46										0.00	0	2,343,300,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.73392				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			8.84000	96.60969	8.84000	96.58685				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			9.11500	101.94940	9.11500	101.92430				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	99.78334				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	98.87735				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	100.87340	7.90000	100.85181				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			8.49500	100.75888	8.49500	100.73572				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	99.85585				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.33409				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.82000	102.78658	7.82000	102.76481				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			8.45500	104.07749	8.45500	104.05369				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			9.42000	106.76979	9.42000	106.74264			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.46058			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	99.98217			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	99.89046			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	99.88812			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	99.88564			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	100.86708			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	127.37591	2.75000	127.68595			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00864	100.00000	0.00862			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.08817			0.00	0	0
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.01830			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.66000	98.66864	8.66000	98.64579			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	101.17613				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.21550				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.70000	103.04535	9.70000	103.01839				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.13875	5.00000	101.12495				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	100.06749	5.00000	100.05398				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	100.44223	4.00000	100.43142				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.07577	4.00000	100.06494				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	41.63904	100.00000	41.53706				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	41.47503	100.00000	41.37345				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03U On 30/06/2016 Spot Bond			100.00000	41.47503	100.00000	41.37345				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	103.69532	9.20000	103.66983				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.53917				0.00	0	0
Total IHL03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.05592	100.00000	8.03641				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	99.35620				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	15.87686	100.00000	15.83710				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	85.62012	100.00000	85.42420				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	16.73567	100.00000	16.69423				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	18.08250	100.00000	18.03722				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	1.43625	100.00000	1.43350				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	8.83561	100.00000	8.81397				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	10.01805	100.00000	9.99297				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	9.72180	100.00000	9.69800				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	28.50152	100.00000	28.43171				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	82.76644	100.00000	82.57919				0.00	0	0
Total IN291U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN291U									0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	76.68067	100.00000	76.51992			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	75.72614	100.00000	75.56936			0.00	0	0
Total IN295U SPOT									0.00	0	0
Total For IN295U									0.00	0	0
IN299U On 30/06/2015 Spot Bond			100.00000	96.70027	100.00000	95.91409			0.00	0	0
Total IN299U SPOT									0.00	0	0
Total For IN299U									0.00	0	0
IN300U On 30/06/2015 Spot Bond			100.00000	96.74780	100.00000	95.96124			0.00	0	0
Total IN300U SPOT									0.00	0	0
Total For IN300U									0.00	0	0
IN521U On 19/05/2015 Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0
Total IN521U SPOT									0.00	0	0
Total For IN521U									0.00	0	0
IN528U On 07/07/2015 Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0
Total IN528U SPOT									0.00	0	0
Total For IN528U									0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	77.32681	100.00000	77.11320		070,000,000,000,000.00	20,700,000,000	20,800,000,000	
Total IN534U SPOT								*0,000,000,000,000.00	20,700,000,000	20,800,000,000	
Total For IN534U								*0,000,000,000,000.00	20,700,000,000	20,800,000,000	
INA517 On 21/04/2015 Spot Bond			6.30000	99.94825	6.30000	99.96549			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			6.30000	99.81050	6.30000	99.74176			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			6.30000	99.69028	6.30000	99.62171			0.00	0	0
Total INA520 SPOT									0.00	0	0
Total For INA520									0.00	0	0
INA522 On 26/05/2015 Spot Bond			6.40000	99.44203	6.40000	99.37273			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			6.40000	99.30352	6.40000	99.23440			0.00	0	0
Total INA523 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For INA523									0.00	0	0
INA524 On 09/06/2015 Spot Bond			6.40000	99.19988	6.40000	99.13091			0.00	0	0
Total INA524 SPOT									0.00	0	0
Total For INA524									0.00	0	0
INA529 On 14/07/2015 Spot Bond			6.55000	98.56726	6.55000	98.49757		105,455,000,000,000.00	16,100,000,000	9,600,000,000	
Total INA529 SPOT								15,455,000,000,000.00	16,100,000,000	9,600,000,000	
Total For INA529								15,455,000,000,000.00	16,100,000,000	9,600,000,000	
INA530 On 21/07/2015 Spot Bond			100.00000	80.57395	100.00000	80.39648		500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total INA530 SPOT								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For INA530								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.59388		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			10.89225	101.55434	10.89225	101.39381		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			10.89225	100.79181	10.89225	100.74753		0.00	0	0	
Total ING116 SPOT								0.00	0	0	
Total For ING116								0.00	0	0	
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.74570		0.00	0	0	
Total ING132 SPOT								0.00	0	0	
Total For ING132								0.00	0	0	
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.73186		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	100.36769	6.50000	100.35015		0.00	0	0	
Total ING153 SPOT								0.00	0	0	
Total For ING153								0.00	0	0	
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.81332		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	93.40197		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	100.76816		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	100.19106				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	108.52400	10.00000	108.49500				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.71266				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	102.85700				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	99.39399				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	100.14482				0.00	0	0
Total ING292 SPOT										0.00	0	0
Total For ING292										0.00	0	0
ING297 On 10/09/2015 Spot Bond				100.00000	0.00000	97.43966				0.00	0	0
Total ING297 SPOT										0.00	0	0
Total For ING297										0.00	0	0
ING298 On 17/09/2015 Spot Bond				100.00000	0.00000	97.29634				0.00	0	0
Total ING298 SPOT										0.00	0	0
Total For ING298										0.00	0	0
ING301 On 12/10/2015 Spot Bond			100.00000	68.09701	100.00000	67.97020				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	106.76027				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.99229				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP274U On 14/07/2015 Spot Bond			100.00000	81.83857	100.00000	81.65548				0.00	0	0
Total IP274U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IP274U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	108.52400	10.00000	108.49500			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.21193			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	100.21462			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			8.51000	100.77529	8.51000	100.75235			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.45833			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.46907			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.47624			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.16476			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.17303			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.16807			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC06 On 15/07/2015 Spot Bond				100.00000	0.00000	100.14220			0.00	0	0
Total IPFC06 SPOT									0.00	0	0
Total For IPFC06									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.41000	103.81683	9.41000	103.79047		34,817,000,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								34,817,000,000,000.00	3,700,000,000	1,850,000,000	

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 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	100.90995			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			8.74000	102.93511	8.74000	102.91119			1,223,600,000,000.00	140,000,000	1,426,300,000
Total IPL6 SPOT									1,223,600,000,000.00	140,000,000	1,426,300,000
Total For IPL6									1,223,600,000,000.00	140,000,000	1,426,300,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.33835			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.28268			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.57854			0.00	2,600,000,000	1,300,000,000
Total IPL9 SPOT									0.00	2,600,000,000	1,300,000,000
Total For IPL9									0.00	2,600,000,000	1,300,000,000
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.75869			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			8.30000	103.87882	8.30000	103.85551			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	102.22301			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.17390			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			3.30000	97.31485	3.30000	126.49264			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			3.41000	144.34328	3.41000	148.78316			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.49975			0.00	0	0
Total IV022 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.23771				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.08888				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	100.99774				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	100.63752				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			3.51000	99.96035	3.51000	107.49246				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			3.51000	99.87702	3.51000	106.47312				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.07377				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.64546				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			10.25500	108.61562	10.25500	108.58562				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.76104				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			3.51000	142.79990	3.51000	142.79491				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV519U On 07/05/2015 Spot Bond			100.00000	96.56085	100.00000	96.30607				0.00	0	0
Total IV519U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV519U									0.00	0	0
IV520U On 14/05/2015 Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0
Total IV520U SPOT									0.00	0	0
Total For IV520U									0.00	0	0
IVA517 On 23/04/2015 Spot Bond			6.30000	99.98274	6.30000	99.94825			0.00	0	0
Total IVA517 SPOT									0.00	0	0
Total For IVA517									0.00	0	0
IVA518 On 30/04/2015 Spot Bond			6.30000	99.89655	6.30000	99.82769			0.00	0	0
Total IVA518 SPOT									0.00	0	0
Total For IVA518									0.00	0	0
IVA519 On 07/05/2015 Spot Bond			6.30000	99.77612	6.30000	99.70743			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			6.40000	99.52881	6.40000	99.45938			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			6.40000	99.40737	6.40000	99.33811			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			6.40000		6.40000	99.21714			0.00	0	0
Total IVA523 SPOT									0.00	0	0
Total For IVA523									0.00	0	0
IVA524 On 11/06/2015 Spot Bond			6.40000	99.16538	6.40000	99.09646			0.00	0	0
Total IVA524 SPOT									0.00	0	0
Total For IVA524									0.00	0	0
IVA528 On 09/07/2015 Spot Bond			6.55000	98.65451	6.55000	98.58470			0.00	0	0
Total IVA528 SPOT									0.00	0	0
Total For IVA528									0.00	0	0
IVA529 On 16/07/2015 Spot Bond			6.55000	98.53241	6.55000	98.46277		19,650,000,000,000.00	3,000,000,000	3,000,000,000	
Total IVA529 SPOT								19,650,000,000,000.00	3,000,000,000	3,000,000,000	
Total For IVA529								19,650,000,000,000.00	3,000,000,000	3,000,000,000	
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.11900			0.00	0	0
Total IVC005 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC005										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	108.52400	10.00000	108.49500				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.12966				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.32328				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.20553				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	101.31659				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.08393				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.21202				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.21337				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.21606				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.20393				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.01314				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	99.88248				0.00	0	0
Total IVC022 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.74687				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.34819				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	101.07509				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	101.06442				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.35128				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	99.98121				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	99.89545				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.69479				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.51245				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.52538				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.52538				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.05500	103.30017	9.05500	103.27491				0.00	0	0
Total IVC036 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	14.50949	100.00000	14.47703				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	10.02995	100.00000	10.00538				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	100.11768				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	103.56537	9.08000	103.53996				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	99.87988				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	101.34865				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	100.74923				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	103.90427				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	99.98196				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.99729				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			7.10000	100.12589	7.10000	100.10671				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.69605				0.00	0	0
Total IVC048 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.30050				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.11825				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	101.74445				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	101.47044				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.58553				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	101.04230				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.62810				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	99.83025				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	99.85740				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	99.98461				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	59.81090	100.00000	59.66112				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.51765				0.00	0	0
Total JDG04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JDG04										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	100.89046				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	100.92264				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	101.06280				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	63.05497	100.00000	62.89882				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	101.21938				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	102.06853				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.35000	139.30399	8.35000	139.27252				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.61271				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.70552				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	101.11063				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.67083				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.22508				0.00	0	0
Total LBK08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.06500	102.28307	10.06500	102.25532				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	101.53076	9.71000	101.50417				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	99.86196				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			8.83000	99.08965	8.83000	99.06600			353,200,000,000.00		40,000,000	3,302,300,000
Total LGL02 SPOT									353,200,000,000.00		40,000,000	3,302,300,000
Total For LGL02									353,200,000,000.00		40,000,000	3,302,300,000
LGL03 On 03/04/2018 Spot Bond			8.90000	97.22986	8.90000	97.20673			25,276,000,000,000.00		2,840,000,000	720,000,000
Total LGL03 SPOT									25,276,000,000,000.00		2,840,000,000	720,000,000
Total For LGL03									25,276,000,000,000.00		2,840,000,000	720,000,000
LGL04 On 14/08/2020 Spot Bond			9.73500	99.40086	9.73500	99.37476				0.00	0	582,400,000
Total LGL04 SPOT										0.00	0	582,400,000
Total For LGL04										0.00	0	582,400,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.99756				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.25027				0.00	0	0
Total LHL01 SPOT										0.00	0	0
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			8.62000	105.12131	8.62000	105.09693				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	101.36064				0.00	25,710,562,800	12,855,281,400
Total LHL03 SPOT										0.00	25,710,562,800	12,855,281,400
Total For LHL03										0.00	25,710,562,800	12,855,281,400
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.69783				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.32356				0.00	0	0
Total LRFA1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.39225				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	101.49289				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	101.31777				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	100.72228				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	99.98258				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	99.68717				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	99.18174				0.00	0	0
Total MAQ068 SPOT										0.00	0	0
Total For MAQ068										0.00	0	0
MAQ06 On 09/07/2015 Spot Bond				100.00000	0.00000	98.65922				0.00	0	0
Total MAQ069 SPOT										0.00	0	0
Total For MAQ069										0.00	0	0
MAQ07 On 30/07/2015 Spot Bond			100.00000	79.00433	100.00000	0.00000				0.00	0	0
Total MAQ070 SPOT										0.00	0	0
Total For MAQ070										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.92757				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	100.93437				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.60993				0.00	0	0
Total MAQN01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQN01										0.00	0	0
MBF02: On 01/10/2015 Spot Bond				100.00000	0.00000	100.55827				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03: On 01/10/2017 Spot Bond				100.00000	0.00000	101.22905				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03: On 28/03/2016 Spot Bond				100.00000	0.00000	100.54462				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03: On 10/12/2016 Spot Bond				100.00000	0.00000	101.04286				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	101.36344				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	100.20837				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04: On 06/08/2015 Spot Bond				100.00000	0.00000	101.41385				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.00000	0.00000	101.40863				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	101.44058				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	100.85648				0.00	0	0
Total MBF043 SPOT										0.00	0	0
Total For MBF043										0.00	0	0
MBF04: On 11/04/2016 Spot Bond				100.00000	0.00000	100.19040				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	100.20655				0.00	0	0
Total MBF045 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF045										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	55.46655	100.00000	55.33218				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	20.27180	100.00000	20.22214				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	19.63376	100.00000	17.09956				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	19.71168	100.00000	17.17970				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	18.28996	100.00000	18.24417				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	24.74547	100.00000	24.68351				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			8.71500	101.25013	8.71500	101.22653				0.00	0	541,700,000
Total MBSA01 SPOT										0.00	0	541,700,000
Total For MBSA01										0.00	0	541,700,000
MBSA0 On 15/04/2019 Spot Bond			8.73500	100.77535	8.73500	100.75181				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 09/06/2015 Spot Bond				100.00000	0.00000	102.56130				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	100.32448				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	102.28258				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	102.38287				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			7.98500	101.25029	7.98500	101.22864			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			8.70500	104.76051	8.70500	104.73585			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	106.29330	9.33500	106.26650			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.66977			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.69277			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			9.41500	103.81183	9.41500	103.92408			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			7.27000	101.34331	7.27000	101.32369			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	101.17580			0.00	0	0
Total MIIIL01 SPOT									0.00	0	0
Total For MIIIL01									0.00	0	0
MIIIL02 On 31/05/2017 Spot Bond			8.91000	103.24909	8.91000	103.22437			0.00	0	0
Total MIIIL02 SPOT									0.00	0	0
Total For MIIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.77536			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	106.82413	9.21000	104.81955		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	101.20376			0.00	0	0
Total MMIG03 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MMIG03									0.00	0	0
MMS01 On 10/12/2016 Spot Bond			100.00000	23.39007	100.00000	23.33341			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	101.18485			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			8.61000	103.12976	8.61000	103.10588			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000
MTN03 On 13/07/2015 Spot Bond			7.22000	103.04928	7.22000	103.02921			0.00	0	0
Total MTN03 SPOT									0.00	0	0
Total For MTN03									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.60000	105.83452	8.60000	105.80990		18,232,000,000,000.00	2,120,000,000	1,093,000,000	
Total MTN04 SPOT								18,232,000,000,000.00	2,120,000,000	1,093,000,000	
Total For MTN04								18,232,000,000,000.00	2,120,000,000	1,093,000,000	
N4A211 On 14/08/2020 Spot Bond			100.89771	7.60051	100.89771	7.58134			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	7.69744	100.61875	7.67805			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	96.92612				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	101.45667				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	101.58265				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	1.09653	100.00000	1.09379				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68U On 14/08/2020 Spot Bond			100.00000	1.09653	100.00000	1.09379				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			8.78500	100.69029	8.78500	100.66638				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.66500	100.79592	7.66500	100.77498				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.93500	103.54235	8.93500	103.51735				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			8.66000	104.17525	8.66000	104.15125				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.12000	104.59972	9.12000	104.57437				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13B On 21/02/2017 Spot Bond				100.00000	0.00000	102.14111				0.00	0	0
Total NBK13B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK13B										0.00	0	0
NBK14 On 26/06/2021 Spot Bond			9.02000	104.27960	9.02000	104.27089				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	101.16335				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	99.39123	9.26000	99.35119				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.25802				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			9.95000	98.67693	9.95000	98.65047			139,300,000,000,000.00	14,000,000,000	0	0
Total NBK16A SPOT									139,300,000,000,000.00	14,000,000,000	0	0
Total For NBK16A									139,300,000,000,000.00	14,000,000,000	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.09145				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17 On 22/04/2026 Spot Bond			9.95000	100.05308	9.95000	100.02653			811,920,000,000,000.00	81,600,000,000	78,600,000,000	0
Total NBK17A SPOT									11,920,000,000,000.00	81,600,000,000	78,600,000,000	0
Total For NBK17A									11,920,000,000,000.00	81,600,000,000	78,600,000,000	0
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.15377				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.52371				0.00	80,000,000	40,000,000
Total NBK18B SPOT										0.00	80,000,000	40,000,000
Total For NBK18B										0.00	80,000,000	40,000,000
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.30630				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.58118				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.41875				0.00	0	0
Total NBK21B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK21B									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.42021			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.45839			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.46119			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.56322			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond			100.00000	9.54594	100.00000	9.51580		840,000,000,000,000.00	48,400,000,000	48,400,000,000	
Total NBK26B SPOT								10,000,000,000,000.00	48,400,000,000	48,400,000,000	
Total For NBK26B								10,000,000,000,000.00	48,400,000,000	48,400,000,000	
NBK2A On 15/09/2015 Spot Bond			7.09000	102.41042	7.09000	102.39108		99,260,000,000,000.00	14,000,000,000	7,740,000,000	
Total NBK2A SPOT								19,260,000,000,000.00	14,000,000,000	7,740,000,000	
Total For NBK2A								19,260,000,000,000.00	14,000,000,000	7,740,000,000	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.39806		0.00	0	0	
Total NBK2B SPOT								0.00	0	0	
Total For NBK2B								0.00	0	0	
NBK3A On 09/09/2019 Spot Bond			8.73500	110.88590	8.73500	110.86015		76,868,000,000,000.00	8,800,000,000	3,565,100,000	
Total NBK3A SPOT								16,868,000,000,000.00	8,800,000,000	3,565,100,000	
Total For NBK3A								16,868,000,000,000.00	8,800,000,000	3,565,100,000	
NBK4 On 28/10/2024 Spot Bond			10.52500	38.60017	10.52500	38.58959		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.01743		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			7.61000	102.31731	7.61000	102.29655		38,050,000,000,000.00	5,000,000,000	4,380,000,000	
Total NBK9A SPOT								18,050,000,000,000.00	5,000,000,000	4,380,000,000	
Total For NBK9A								18,050,000,000,000.00	5,000,000,000	4,380,000,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.63255		0.00	0	0	
Total NBK9B SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK9B										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	101.14045				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	95.91617				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.08375				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	99.90107				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	99.88001				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	92.35682				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	100.39547				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	101.45259				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.72263				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	100.68586				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.97009				0.00	0	0
Total NCLN77 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.66330				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.64813				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	100.64767				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	99.86987				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.74537				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.69500	108.08319	9.69500	106.63672				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.74083				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			9.73000	106.83957	9.73000	105.56595				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.74537				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8: On 20/12/2016 Spot Bond				100.00000	0.00000	100.67087				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8: On 20/03/2017 Spot Bond				100.00000	0.00000	100.67111				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				100.00000	0.00000	100.75262				0.00	0	0
Total NCLN90 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.76168				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.06597				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.29911				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.21000	102.31912	7.21000	102.29948				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	99.88648				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	99.96029				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.91500	105.38262	9.91500	103.78274				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	101.84156				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.20517				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	100.16650				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	100.29380				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	123.08709	9.44500	123.05570				0.00	0	0
Total NEDH1A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.50121				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	108.52400	10.00000	108.49500				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			1.96000	170.06316	1.96000	170.06429				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			2.37000	97.69454	2.37000	141.08715				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	183.00010	3.45000	182.99156				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.76000	107.31009	2.76000	107.30523				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.00000	150.15861	3.00000	140.75473				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			2.91000	152.19755	2.91000	152.19369				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.46500	105.99071	8.46500	105.96644				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			9.09500	107.18366	9.09500	107.15659				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.19614				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.16214				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	101.13187				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	101.17209				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.14798				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			9.29500	107.19165	9.29500	108.68125				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	101.17214				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	101.19619				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.18012				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			9.49500	107.19980	9.49500	107.17156				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	101.22840				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	101.21226				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.22030				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.51713				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	101.41931				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.24439				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			8.46000	116.41817	8.46000	116.39167				0.00	0	689,000,000
Total NRA018 SPOT										0.00	0	689,000,000
Total For NRA018										0.00	0	689,000,000
NRA02: On 31/10/2022 Spot Bond			9.11000	116.62518	9.11000	116.59648				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			1.85500	176.54131	1.85500	176.54297				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			9.95000	121.80099	9.95000	121.76850		12,338,000,000,000.00		1,240,000,000	3,020,000,000	
Total NRA028 SPOT								12,338,000,000,000.00		1,240,000,000	3,020,000,000	
Total For NRA028								12,338,000,000,000.00		1,240,000,000	3,020,000,000	
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.18466				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	100.07540				0.00	0	0
Total NTC15 SPOT										0.00	0	0
Total For NTC15										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.68877				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	100.94515				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	101.15329				0.00	0	0
Total NTC18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NTC18									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.33261			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.56391			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13 On 28/05/2020 Spot Bond			100.00000	18.25994	100.00000	18.21421			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	82.28102	100.00000	82.09818			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			7.11000	100.81586	7.11000	100.79652		7,110,000,000,000.00	1,000,000,000	532,400,000	
Total OML01 SPOT								7,110,000,000,000.00	1,000,000,000	532,400,000	
Total For OML01								7,110,000,000,000.00	1,000,000,000	532,400,000	
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.22089			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			9.61500	101.54456	9.61500	102.42960			0.00	0	0
Total OML03 SPOT								0.00	0	0	
Total For OML03								0.00	0	0	
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	100.81313			0.00	0	0
Total OML04 SPOT								0.00	0	0	
Total For OML04								0.00	0	0	
OML05 On 19/03/2025 Spot Bond			9.74000	101.06188	9.74000	100.98702			0.00	0	1,500,000,000
Total OML05 SPOT								0.00	0	1,500,000,000	
Total For OML05								0.00	0	1,500,000,000	
OML06 On 19/03/2027 Spot Bond			10.30000	101.12470	10.30000	101.05879		30,900,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								30,900,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								30,900,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2030 Spot Bond			10.95000	101.08517	10.95000	101.04933		21,900,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML07 SPOT								21,900,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML07								21,900,000,000,000.00	2,000,000,000	1,000,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	40.34843	100.00000	40.24740			0.00	0	0
Total OTCA2U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OTCA2U									0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	98.71000			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	101.30940			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	108.52400	10.00000	108.49500			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	103.35482			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	101.02932			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	100.96800			0.00	0	0
Total PMM17 SPOT									0.00	0	0
Total For PMM17									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.61640			0.00	0	580,000,000
Total PPC001 SPOT									0.00	0	580,000,000
Total For PPC001									0.00	0	580,000,000
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.62700			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	100.05000			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	104.59626	9.31000	105.59501			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	99.90885			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	99.90613			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	99.90490			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	99.90218			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	99.89049			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	99.88777			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	99.85237			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			7.77000	44.37263	7.77000	44.36334			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			6.12000	104.23332	6.12000	104.21626		319,080,318,776,000.00	215,535,999,800	386,718,500,000	
Total R158 SPOT								19,080,318,776,000.00	215,535,999,800	386,718,500,000	
Total For R158								19,080,318,776,000.00	215,535,999,800	386,718,500,000	
R158P On 15/09/2015 Spot Bond			6.40000	97.53725	6.40000	97.52057		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			6.50000	110.61919	6.50000	110.59997		244,908,668,250,000.00	191,524,410,500	200,200,133,300	
Total R159 SPOT								14,908,668,250,000.00	191,524,410,500	200,200,133,300	
Total For R159								14,908,668,250,000.00	191,524,410,500	200,200,133,300	
R159P On 15/09/2016 Spot Bond			6.33000	91.69479	6.33000	91.67927		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			7.95000	122.70565	7.95000	122.67938		842,294,814,540,000.00	388,967,901,200	790,241,600,000	
Total R186 SPOT								12,294,814,540,000.00	388,967,901,200	790,241,600,000	
Total For R186								12,294,814,540,000.00	388,967,901,200	790,241,600,000	
R187P On 21/12/2026 Spot Bond			7.69000	41.48677	7.69000	41.47817		0.00	0	0	
Total R187P SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			7.61000	38.84854	7.61000	38.84057			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			1.45000	291.01511	1.45000	291.02106		31,592,921,610,000.00	21,788,221,800	26,395,600,000	
Total R197 SPOT								1,592,921,610,000.00	21,788,221,800	26,395,600,000	
Total For R197								1,592,921,610,000.00	21,788,221,800	26,395,600,000	
R202 On 07/12/2033 Spot Bond			1.55000	241.19829	1.55000	241.20258		220,731,962,125,000.00	142,407,717,500	174,196,632,400	
Total R202 SPOT								20,731,962,125,000.00	142,407,717,500	174,196,632,400	
Total For R202								20,731,962,125,000.00	142,407,717,500	174,196,632,400	
R2023 On 28/02/2023 Spot Bond			7.73500	101.22997	7.72000	101.29629		581,753,605,065,000.00	592,340,479,000	332,419,300,000	
Total R2023 SPOT								1,753,605,065,000.00	592,340,479,000	332,419,300,000	
Total For R2023								1,753,605,065,000.00	592,340,479,000	332,419,300,000	
R203 On 15/09/2017 Spot Bond			7.04500	103.49455	7.05000	103.46405		913,310,517,333,500.00	2,116,864,516,300	1,050,660,801,700	
Total R203 SPOT								13,310,517,333,500.00	116,864,516,300	105,066,801,700	
Total For R203								13,310,517,333,500.00	116,864,516,300	105,066,801,700	
R2030 On 31/01/2030 Spot Bond			8.35500	98.83327	8.35500	98.81092		903,385,019,536,500.00	1,544,390,786,300	1,433,443,230,800	
Total R2030 SPOT								13,385,019,536,500.00	544,390,786,300	433,443,230,800	
Total For R2030								13,385,019,536,500.00	544,390,786,300	433,443,230,800	
R2032 On 31/03/2032 Spot Bond			8.46500	98.61525	8.46500	98.59291		985,347,307,054,500.00	707,069,971,300	335,020,437,000	
Total R2032 SPOT								15,347,307,054,500.00	707,069,971,300	335,020,437,000	
Total For R2032								15,347,307,054,500.00	707,069,971,300	335,020,437,000	
R2037 On 31/01/2037 Spot Bond			8.58000	101.14407	8.58000	101.12060		051,814,565,936,000.00	1,171,540,159,200	1,000,941,429,600	
Total R2037 SPOT								1,814,565,936,000.00	171,540,159,200	100,941,429,600	
Total For R2037								1,814,565,936,000.00	171,540,159,200	100,941,429,600	
R204 On 21/12/2018 Spot Bond			7.28000	104.98674	7.28500	104.95006		098,804,634,824,000.00	1,936,648,988,300	1,129,905,952,700	
Total R204 SPOT								18,804,634,824,000.00	936,648,988,300	129,905,952,700	
Total For R204								18,804,634,824,000.00	936,648,988,300	129,905,952,700	
R2044 On 31/01/2044 Spot Bond			8.64500	103.09143	8.64500	103.06732		782,836,463,724,500.00	437,575,068,100	503,378,718,200	
Total R2044 SPOT								12,836,463,724,500.00	437,575,068,100	503,378,718,200	
Total For R2044								12,836,463,724,500.00	437,575,068,100	503,378,718,200	
R2048 On 28/02/2048 Spot Bond			8.62000	102.70230	8.62000	102.67875		367,373,932,628,000.00	622,665,189,400	468,566,966,000	
Total R2048 SPOT								17,373,932,628,000.00	622,665,189,400	468,566,966,000	
Total For R2048								17,373,932,628,000.00	622,665,189,400	468,566,966,000	
R207 On 15/01/2020 Spot Bond			7.43000	101.25979	7.41500	101.29810		582,315,581,166,000.00	885,910,576,200	841,758,307,900	
Total R207 SPOT								12,315,581,166,000.00	885,910,576,200	841,758,307,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R207									12,315,581,166,000.00	885,910,576,200	341,758,307,900
R208 On 31/03/2021 Spot Bond			7.53000	96.75726	7.51000	96.83000			797,524,799,565,000.00	2,097,944,860,500	1,582,547,351,600
Total R208 SPOT									17,524,799,565,000.00	097,944,860,500	582,547,351,600
Total For R208									17,524,799,565,000.00	097,944,860,500	582,547,351,600
R209 On 31/03/2036 Spot Bond			8.51500	78.44483	8.52500	78.34654			631,848,277,171,500.00	1,483,481,888,100	661,893,066,700
Total R209 SPOT									11,848,277,171,500.00	483,481,888,100	661,893,066,700
Total For R209									11,848,277,171,500.00	483,481,888,100	661,893,066,700
R210 On 31/03/2028 Spot Bond			1.51000	177.66106	1.51000	177.66445			8,317,766,295,000.00	5,508,454,500	43,911,240,100
Total R210 SPOT									8,317,766,295,000.00	5,508,454,500	43,911,240,100
Total For R210									8,317,766,295,000.00	5,508,454,500	43,911,240,100
R211 On 31/01/2017 Spot Bond			1.00000	131.23411	1.15000	130.89866			100,466,000,000,000.00	100,466,000,000	44,704,600,000
Total R211 SPOT									10,466,000,000,000.00	100,466,000,000	44,704,600,000
Total For R211									10,466,000,000,000.00	100,466,000,000	44,704,600,000
R212 On 31/01/2022 Spot Bond			1.38000	138.88965	1.45000	138.29367			518,795,357,286,000.00	375,938,664,700	164,614,200,000
Total R212 SPOT									18,795,357,286,000.00	375,938,664,700	164,614,200,000
Total For R212									18,795,357,286,000.00	375,938,664,700	164,614,200,000
R213 On 28/02/2031 Spot Bond			8.41000	88.80831	8.41000	88.78844			032,337,477,000,000.00	1,073,999,700,000	583,865,000,000
Total R213 SPOT									12,337,477,000,000.00	073,999,700,000	583,865,000,000
Total For R213									12,337,477,000,000.00	073,999,700,000	583,865,000,000
R214 On 28/02/2041 Spot Bond			8.56500	79.60578	8.56500	79.58764			825,592,283,340,500.00	1,614,196,413,700	806,658,363,900
Total R214 SPOT									15,592,283,340,500.00	614,196,413,700	806,658,363,900
Total For R214									15,592,283,340,500.00	614,196,413,700	806,658,363,900
R228C On 15/09/2015 Spot Bond			6.40000	97.53725	6.40000	97.52057			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			6.32000	94.60511	6.32000	94.58911			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			6.33000	91.69479	6.33000	91.67927			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			6.47000	98.98235	6.47000	98.96499			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			6.34000	95.96820	6.34000	95.95174			0.00	0	0
Total R328C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R328C										0.00	0	0
R329C On 21/06/2016 Spot Bond			6.32000	93.04039	6.32000	93.02449				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			6.38000	90.10339	6.38000	90.08784				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.02500	86.14913	7.02500	86.13279				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.07500	83.11899	7.07500	83.10312				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			7.29000	79.75444	7.29000	79.73876				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			7.27000	77.00399	7.27000	76.98888				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			7.25000	74.36274	7.25000	74.34819				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.24000	71.79367	7.24000	71.77964				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			7.37500	68.82152	7.37500	68.80783				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			7.35500	66.44648	7.35500	66.43329				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	63.80471	7.43000	63.79192				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	61.63789	7.40000	61.62559				0.00	0	0
Total R340C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.37000	59.56190	7.37000	59.55006				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	57.57251	7.34000	57.56111				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	55.70952	7.30000	55.69855				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	53.92766	7.26000	53.91710				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			7.89000	49.22437	7.89000	49.21390				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			7.85000	47.53254	7.85000	47.52248				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			7.81000	45.91656	7.81000	45.90690				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			7.77000	44.37263	7.77000	44.36334				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			7.73000	42.89717	7.73000	42.88823				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			7.69000	41.48677	7.69000	41.47817				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			7.65000	40.13824	7.65000	40.12996				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			7.61000	38.84854	7.61000	38.84057				0.00	0	0
Total R352C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.89097				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.52943				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	102.44351				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.34804				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	101.05679				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	24.09581	100.00000	24.03547				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	13.42177	100.00000	16.73567				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	30.99055	100.00000	30.91548				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	66.33162	100.00000	66.16551				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	30.60277	100.00000	30.52863				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	17.52112	100.00000	17.47774				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	21.49664	100.00000	21.43937				0.00	0	0
Total RDF01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	8.38222	100.00000	8.36014				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	16.34465	100.00000	16.30110				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	13.24215	100.00000	13.20686				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	9.45313	100.00000	9.42794				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.91664				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	100.90471				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.16829				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.22808				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	102.86080				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	101.10182				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	100.99112				0.00	0	0
Total RDFC19 SPOT										0.00	0	0
Total For RDFC19										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				100.00000	0.00000	100.58562				0.00	0	0
Total RDFC21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC21										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	100.58542				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	17.66845	100.00000	17.62565				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	12.39442	100.00000	12.36439				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	10.26893	100.00000	10.24406				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	9.48890	100.00000	9.46591				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.43400				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.25108				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.65477				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.94675				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.17831				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.08419				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	100.97753				0.00	0	0
Total RES30 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.39787				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.01261				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	86.13602				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	81.88888				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	89.20412				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	88.19888				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.82245				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	82.65237				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	95.20396				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	104.62015	12.35000	104.58552				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	16.26558	100.00000	16.22484				0.00	0	0
Total RP020 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.22795				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	6.29132	100.00000	6.27591				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	34.16284	100.00000	34.07917				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	63.04443	100.00000	62.88656				0.00	0	0
Total RPP071U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	12.30591	100.00000	12.29084				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	33.67696	100.00000	33.59263				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	107.12126				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	76.71717				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	105.39209	8.81000	105.36726				0.00	0	762,300,000
Total RW21 SPOT										0.00	0	762,300,000
Total For RW21										0.00	0	762,300,000
RW23 On 10/12/2023 Spot Bond			9.17000	105.50390	9.17000	105.47791				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			9.67000	90.44683	9.67000	108.05296				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	98.12837				0.00	0	0
Total SBC2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.70000	109.06644	7.70000	109.04368			22,330,000,000,000.00	2,900,000,000	1,450,000,000
Total SBK12 SPOT									22,330,000,000,000.00	2,900,000,000	1,450,000,000
Total For SBK12									22,330,000,000,000.00	2,900,000,000	1,450,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.52400	10.00000	108.49500			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.25242			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			9.19000	104.87060	9.19000	104.84471			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	100.81113			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	102.00775			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	101.26007			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.34326			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	99.97870			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.37272			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	99.87839			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			7.02000	104.21370	7.02000	104.19377			0.00	0	0
Total SBK7 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK7									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.78500	99.32978	8.78500	99.30645			41,640,900,000,000.00	4,740,000,000	2,370,000,000
Total SBK9 SPOT									1,640,900,000,000.00	4,740,000,000	2,370,000,000
Total For SBK9									1,640,900,000,000.00	4,740,000,000	2,370,000,000
SBN27 On 15/09/2015 Spot Bond			7.61000	103.63846	7.61000	103.61749			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	103.49971	7.96000	103.47784			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			7.37000	103.73382	7.37000	103.71347			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			8.45000	100.45728	8.45000	100.43470			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			7.51500	103.67618	7.51500	103.65546			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			7.86000	103.53931	7.86000	103.51770			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.78521			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.35296			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			8.10000	102.50552	8.10000	102.48339			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.34157			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.65363			0.00	0	0
Total SBS16 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.85598			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.27000	107.58803	9.27000	107.56125			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			9.85000	105.75880	9.85000	105.73071		788,000,000,000.00		80,000,000	40,000,000
Total SBS20 SPOT								788,000,000,000.00		80,000,000	40,000,000
Total For SBS20								788,000,000,000.00		80,000,000	40,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.50996			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	101.19698			0.00	0	0
Total SBS22 SPOT									0.00	0	0
Total For SBS22									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.39061			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.39240			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.86500	103.70338	8.86500	103.67853			0.00	0	344,400,000
Total SBS25 SPOT									0.00	0	344,400,000
Total For SBS25									0.00	0	344,400,000
SBS26l On 28/02/2017 Spot Bond			100.00000	22.34310	100.00000	22.29310			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			9.26000	106.90618	9.26000	106.87944			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	99.76946			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			8.77000	102.88427	8.77000	102.86001			0.00	0	0
Total SBS29 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.86000	92.34042	9.86000	92.31587			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.31114			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			9.60000	104.86207	9.60000	104.83505			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.69954			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.71849			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			9.75000	103.09226	9.75000	103.06560		28,275,000,000,000.00	2,900,000,000	1,450,000,000	
Total SBS34 SPOT								28,275,000,000,000.00	2,900,000,000	1,450,000,000	
Total For SBS34								28,275,000,000,000.00	2,900,000,000	1,450,000,000	
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	99.88805			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	99.88480			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			8.81500	98.63934	8.81500	98.61583			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.05000	96.22091	10.05000	96.19485		60,300,000,000,000.00	6,000,000,000	1,500,000,000	
Total SBS38 SPOT								60,300,000,000,000.00	6,000,000,000	1,500,000,000	
Total For SBS38								60,300,000,000,000.00	6,000,000,000	1,500,000,000	
SBS39 On 29/01/2030 Spot Bond			10.46000	96.67025	10.46000	96.64303			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	100.81241	9.21000	100.78734			0.00	0	570,000,000
Total SBS4 SPOT									0.00	0	570,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS4									0.00	0	570,000,000
SBS9 On 07/07/2016 Spot Bond			7.50000	107.78548	7.50000	107.76356			450,000,000,000.00	60,000,000	560,000,000
Total SBS9 SPOT									450,000,000,000.00	60,000,000	560,000,000
Total For SBS9									450,000,000,000.00	60,000,000	560,000,000
SBSI11 On 07/12/2023 Spot Bond			2.06000	129.12725	2.06000	278.78463			123,600,000,000.00	60,000,000	30,000,000
Total SBSI11 SPOT									123,600,000,000.00	60,000,000	30,000,000
Total For SBSI11									123,600,000,000.00	60,000,000	30,000,000
SBSI12 On 31/01/2017 Spot Bond			1.79500	101.79515	1.79500	129.45076			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	23.61646	100.00000	23.55925			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.25285			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	23.10812	100.00000	23.05214			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				164.83966	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			2.42000	114.16744	2.42000	128.06757			0.00	0	0
Total SHI05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.36769	6.50000	100.35015			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	101.95394			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	100.51962			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	102.09591			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.08000	102.12598	9.08000	102.10107			0.00	0	260,000,000
Total SHS05 SPOT									0.00	0	260,000,000
Total For SHS05									0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.66536			0.00	32,280,000	8,070,000
Total SHS06 SPOT									0.00	32,280,000	8,070,000
Total For SHS06									0.00	32,280,000	8,070,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.46286			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.64649			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	24.62170	100.00000	24.56004			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	108.52400	10.00000	108.49500			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	100.89545			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13L On 21/05/2015 Spot Bond			100.00000	95.22279	100.00000	94.98049			0.00	0	0
Total SHS13U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.85787			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	34.90097	100.00000	34.81643			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	42.37067	100.00000	42.26802			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	31.43809	100.00000	31.36109			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			9.39000	102.82838	9.39000	102.80274			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	100.06734			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.31643			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			7.75000	104.10507	7.75000	104.08319		33,170,000,000,000.00	4,280,000,000	2,140,000,000	
Total SLI2 SPOT								33,170,000,000,000.00	4,280,000,000	2,140,000,000	
Total For SLI2								33,170,000,000,000.00	4,280,000,000	2,140,000,000	
SLI3 On 15/08/2023 Spot Bond			8.88500	100.54082	8.88500	101.06691		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			8.45000	100.45728	8.45000	100.43470		55,601,000,000,000.00	6,580,000,000	3,390,000,000	
Total SNT01 SPOT								55,601,000,000,000.00	6,580,000,000	3,390,000,000	
Total For SNT01								55,601,000,000,000.00	6,580,000,000	3,390,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.22016		0.00	0	0	
Total SPDA2 SPOT								0.00	0	0	
Total For SPDA2								0.00	0	0	
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.29298		0.00	0	0	
Total SPDA3 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.65021			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.18078			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.21274			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.22133			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.15000	104.70491	8.15000	104.68193			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.35934			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.14692			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	96.23568	9.06000	96.21239		1,812,000,000,000.00	200,000,000	249,800,000	
Total SSA06 SPOT								1,812,000,000,000.00	200,000,000	249,800,000	
Total For SSA06								1,812,000,000,000.00	200,000,000	249,800,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.16161			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.63943			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	99.89776			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.08000	89.92322	9.08000	89.90139			0.00	0	0
Total SSN004 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.08000	89.92322	9.08000	89.90139				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			8.83500	95.94554	8.83500	95.92264				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	100.79729				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			7.93000	101.56794	7.93000	101.54648				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			2.26000	112.00767	2.26000	112.43462				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.59500	100.87213	8.59500	100.84881				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	101.17005				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.03000	106.73782	10.03000	106.70913				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.03565				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.28000	75.63473	10.28000	75.61413				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.03942				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.14063				0.00	0	0
Total SSN026 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.65045				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	100.15690				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.68271				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	101.23971				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN03: On 20/12/2019 Spot Bond				100.00000	0.00000	100.68452				0.00	0	0
Total SSN032 SPOT										0.00	0	0
Total For SSN032										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	100.81202				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SY121E On 21/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1218 SPOT										0.00	0	0
Total For SY1218										0.00	0	0
SY122C On 29/04/2015 Spot Bond				100.00000	0.00000	99.89497				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	99.89526				0.00	0	0
Total SY1221 SPOT										0.00	0	0
Total For SY1221										0.00	0	0
SY1222 On 05/05/2015 Spot Bond				100.00000	0.00000	99.78975				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	99.63193				0.00	0	0
Total SY1224 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SY1224									0.00	0	0
SY122E On 18/05/2015 Spot Bond				100.00000	0.00000	99.61639			0.00	0	0
Total SY1225 SPOT									0.00	0	0
Total For SY1225									0.00	0	0
SY122E On 19/05/2015 Spot Bond				100.00000	0.00000	99.54546			0.00	0	0
Total SY1226 SPOT									0.00	0	0
Total For SY1226									0.00	0	0
SY122E On 22/05/2015 Spot Bond				100.00000	0.00000	99.49375			0.00	0	0
Total SY1228 SPOT									0.00	0	0
Total For SY1228									0.00	0	0
SY122E On 29/05/2015 Spot Bond				100.00000	0.00000	99.36880			0.00	0	0
Total SY1229 SPOT									0.00	0	0
Total For SY1229									0.00	0	0
SY123C On 09/06/2015 Spot Bond				100.00000	0.00000	99.17832			0.00	0	0
Total SY1230 SPOT									0.00	0	0
Total For SY1230									0.00	0	0
SY1231 On 10/06/2015 Spot Bond				100.00000	0.00000	99.15797			0.00	0	0
Total SY1231 SPOT									0.00	0	0
Total For SY1231									0.00	0	0
SY1232 On 17/06/2015 Spot Bond				100.00000	0.00000	99.03954			0.00	0	0
Total SY1232 SPOT									0.00	0	0
Total For SY1232									0.00	0	0
SY123E On 22/04/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1233 SPOT									0.00	0	0
Total For SY1233									0.00	0	0
SY1234 On 26/08/2015 Spot Bond				100.00000	0.00000	97.73063			0.00	0	0
Total SY1234 SPOT									0.00	0	0
Total For SY1234									0.00	0	0
SY123E On 21/07/2015 Spot Bond			100.00000	80.57395	100.00000	80.39648		170,000,000,000,000.00	41,700,000,000	41,700,000,000	
Total SY1235 SPOT								170,000,000,000,000.00	41,700,000,000	41,700,000,000	
Total For SY1235								170,000,000,000,000.00	41,700,000,000	41,700,000,000	
SY123E On 20/05/2015 Spot Bond			100.00000	93.35038	100.00000	93.11224		0.00	0	0	
Total SY1236 SPOT								0.00	0	0	
Total For SY1236								0.00	0	0	
SZ18 On 30/09/2015 Spot Bond			6.58000	103.28936	6.58000	103.27126		3,684,800,000,000.00	560,000,000	280,000,000	
Total SZ18 SPOT								3,684,800,000,000.00	560,000,000	280,000,000	

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 SZ18										3,684,800,000,000.00	560,000,000	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.60000	103.29867	8.60000	103.27490				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	63.03489	100.00000	62.87705				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.00702				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	99.80343				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.04123				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.64681				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.67903				0.00	0	1,500,000,000
Total TFS123 SPOT										0.00	0	1,500,000,000
Total For TFS123										0.00	0	1,500,000,000
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	101.17389				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	99.81477				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	99.90477				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	99.91171				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			7.75000	103.16818	7.75000	103.14652				0.00	0	0
Total TFS84 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.06022				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.06181				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	102.05774	7.83000	102.03609				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.05935				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.06133				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	102.05717				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.05935				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.06133				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	85.45207	7.16000	101.86330				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	100.06521				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	100.06489				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	100.07247				0.00	0	0
Total TH10C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10C1										0.00	0	0
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	100.07144				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D: On 18/10/2038 Spot Bond				100.00000	0.00000	100.10212				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	100.09864				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.05927				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.06181				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.29190	8.73000	102.26776				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	99.79308				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.06133				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			8.75500	94.44819	8.75500	100.59426				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	99.55835				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.01231				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.06536				0.00	0	0
Total TH11B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11B1										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.06450				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.01528				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.07231				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.07200				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.02055				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.09670				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.09701				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.04806				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.18877				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.22872				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.01500	101.57423	9.01500	102.06852				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.20475				0.00	0	0
Total TH12A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.26066				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			8.92500	100.08398	8.92500	100.05984				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.48089				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.55996				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.03500	94.74004	9.03500	99.00803				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.33251				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	101.33251				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.64885				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.46012				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.46012				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.80674				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.97692				0.00	0	0
Total TH12D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH12D1									0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	101.97692			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	102.44617			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	100.01239			0.00	0	0
Total TH9A10 SPOT									0.00	0	0
Total For TH9A10									0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	5.85609	101.06155	5.84161			0.00	0	0
Total THE8A1 SPOT									0.00	0	0
Total For THE8A1									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A2 SPOT									0.00	0	0
Total For THE8A2									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A3 SPOT									0.00	0	0
Total For THE8A3									0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.25634			0.00	0	0
Total THE9A1 SPOT									0.00	0	0
Total For THE9A1									0.00	0	0
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	100.01115			0.00	0	0
Total THE9A2 SPOT									0.00	0	0
Total For THE9A2									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.42226			0.00	0	0
Total THE9A3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9A3									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.01115			0.00	0	0
Total THE9A5 SPOT									0.00	0	0
Total For THE9A5									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.01198			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.01239			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	100.01066			0.00	0	0
Total THE9A8 SPOT									0.00	0	0
Total For THE9A8									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.01198			0.00	0	0
Total THE9A9 SPOT									0.00	0	0
Total For THE9A9									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.01652			0.00	0	0
Total THE9B1 SPOT									0.00	0	0
Total For THE9B1									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.01652			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.01652			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.02311			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.02476			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.02270			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	100.05554			0.00	0	0
Total THE9D1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D1									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.05758			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.05677			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			6.67000	99.90872	6.67000	99.89047			0.00	0	550,000,000
Total TL15 SPOT									0.00	0	550,000,000
Total For TL15									0.00	0	550,000,000
TL20 On 22/02/2020 Spot Bond			9.36500	88.34626	9.36500	88.29278		1,873,000,000,000.00		200,000,000	200,000,000
Total TL20 SPOT								1,873,000,000,000.00		200,000,000	200,000,000
Total For TL20								1,873,000,000,000.00		200,000,000	200,000,000
TL20/R On 25/11/2020 Spot Bond			10.00000	108.52400	10.00000	108.49500			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.00000	106.94292	8.00000	106.91974		70,400,000,000,000.00		8,800,000,000	29,621,300,000
Total TN17 SPOT								70,400,000,000,000.00		8,800,000,000	29,621,300,000
Total For TN17								70,400,000,000,000.00		8,800,000,000	29,621,300,000
TN20 On 17/09/2020 Spot Bond			9.25500	106.26151	9.25500	106.23538		133,272,000,000,000.00		14,400,000,000	22,212,000,000
Total TN20 SPOT								133,272,000,000,000.00		14,400,000,000	22,212,000,000
Total For TN20								133,272,000,000,000.00		14,400,000,000	22,212,000,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.47693	100.00000	1.47331			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			9.47000	112.70168	9.47000	112.67287		258,909,800,000,000.00		27,340,000,000	11,410,000,000
Total TN23 SPOT								258,909,800,000,000.00		27,340,000,000	11,410,000,000
Total For TN23								258,909,800,000,000.00		27,340,000,000	11,410,000,000
TN25 On 19/08/2025 Spot Bond			9.70000	100.36757	9.70000	100.34132		312,340,000,000,000.00		32,200,000,000	15,650,000,000
Total TN25 SPOT								312,340,000,000,000.00		32,200,000,000	15,650,000,000
Total For TN25								312,340,000,000,000.00		32,200,000,000	15,650,000,000
TN27 On 14/11/2027 Spot Bond			9.75000	97.86820	9.75000	97.84247		177,450,000,000,000.00		18,200,000,000	9,586,900,000
Total TN27 SPOT								177,450,000,000,000.00		18,200,000,000	9,586,900,000
Total For TN27								177,450,000,000,000.00		18,200,000,000	9,586,900,000
TN30 On 09/10/2030 Spot Bond			10.10500	103.47805	10.10500	103.45018		80,840,000,000,000.00		8,000,000,000	12,500,000,000
Total TN30 SPOT								80,840,000,000,000.00		8,000,000,000	12,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN30									10,840,000,000,000.00	8,000,000,000	12,500,000,000
TN40 On 09/10/2040 Spot Bond			10.48500	102.77034	10.48500	102.74165			20,970,000,000,000.00	2,000,000,000	11,000,000,000
Total TN40 SPOT									20,970,000,000,000.00	2,000,000,000	11,000,000,000
Total For TN40									20,970,000,000,000.00	2,000,000,000	11,000,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.87820			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	101.23311			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	101.36616			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.40041			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	101.40394			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	101.57297			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.92352			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.40221			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	108.52400	10.00000	108.49500			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.32539			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.33187			0.00	0	0
Total TPDA03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				100.00000	0.00000	100.24945				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	100.26542				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.83417	10.00000	99.80655				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	99.83829	9.75000	99.81136				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	9.84119	100.00000	9.81497				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.74446				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	100.78863				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	7.75686	100.00000	7.72544				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.26490	100.00000	8.23144				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.81310				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.56973	100.00000	8.53504				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.81798				0.00	0	0
Total TRAC1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	8.82375	100.00000	8.78803				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.95412				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	11.92285	100.00000	11.87458				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.25045				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	15.32678	100.00000	15.26472				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	11.73153	100.00000	11.70215				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	99.37257				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	99.11726				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	98.56634				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	98.33604				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	98.06202				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	97.77726				0.00	0	0
Total TSP173 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP173										0.00	0	0
TSP177 On 03/09/2015 Spot Bond				100.00000	0.00000	97.50785				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP178 On 17/09/2015 Spot Bond				100.00000	0.00000	101.42834				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP179 On 15/10/2015 Spot Bond				100.00000	0.00000	100.26705				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	96.45088				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	95.98035				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	95.64132				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	94.97774				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	99.88417				0.00	0	0
Total TSP182 SPOT										0.00	0	0
Total For TSP182										0.00	0	0
TSP183 On 04/02/2016 Spot Bond				100.00000	0.00000	94.76264				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP184 On 18/02/2016 Spot Bond				100.00000	0.00000	94.39563				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP185 On 03/03/2016 Spot Bond				100.00000	0.00000	94.06252				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				100.00000	0.00000	93.67283				0.00	0	0
Total TSP186 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP186										0.00	0	0
TSP187 On 25/06/2015 Spot Bond				100.00000	0.00000	98.96036				0.00	0	0
Total TSP187 SPOT										0.00	0	0
Total For TSP187										0.00	0	0
TSP188 On 31/03/2016 Spot Bond				100.00000	0.00000	93.40367				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	15.12321	100.00000	15.08535				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC08 On 28/07/2015 Spot Bond				100.00000	0.00000	101.49041				0.00	0	0
Total TWC083 SPOT										0.00	0	0
Total For TWC083										0.00	0	0
TWC08 On 25/05/2015 Spot Bond				100.00000	0.00000	101.29916				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	101.26438				0.00	0	0
Total TWC085 SPOT										0.00	0	0
Total For TWC085										0.00	0	0
TWC08 On 02/06/2015 Spot Bond				100.00000	0.00000	101.00493				0.00	0	0
Total TWC087 SPOT										0.00	0	0
Total For TWC087										0.00	0	0
TWC08 On 23/04/2015 Spot Bond				100.00000	0.00000	100.54356				0.00	0	0
Total TWC088 SPOT										0.00	0	0
Total For TWC088										0.00	0	0
TWC08 On 22/06/2015 Spot Bond				100.00000	0.00000	100.55273				0.00	0	0
Total TWC089 SPOT										0.00	0	0
Total For TWC089										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				100.00000	0.00000	100.57018				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 14/05/2015 Spot Bond				100.00000	0.00000	100.17534				0.00	0	0
Total TWC091 SPOT										0.00	0	0
Total For TWC091										0.00	0	0
TWC09 On 10/07/2015 Spot Bond				100.00000	0.00000	100.17830				0.00	0	0
Total TWC092 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC092										0.00	0	0
TWC09 On 13/07/2015 Spot Bond				100.00000	0.00000	100.14264				0.00	0	0
Total TWC093 SPOT										0.00	0	0
Total For TWC093										0.00	0	0
TWC09 On 15/07/2015 Spot Bond				100.00000	0.00000	100.10698				0.00	0	0
Total TWC094 SPOT										0.00	0	0
Total For TWC094										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.00000	0.00000	100.05493				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 24/07/2015 Spot Bond				100.00000	0.00000	100.05349				0.00	0	0
Total TWC096 SPOT										0.00	0	0
Total For TWC096										0.00	0	0
TWCJ1 On 02/06/2015 Spot Bond				100.00000	0.00000	101.11233				0.00	0	0
Total TWCJ17 SPOT										0.00	0	0
Total For TWCJ17										0.00	0	0
TWCJ1 On 13/07/2015 Spot Bond			100.00000	82.02247	100.00000	81.83857				0.00	0	0
Total TWCJ18 SPOT										0.00	0	0
Total For TWCJ18										0.00	0	0
TWCM On 02/06/2015 Spot Bond				100.00000	0.00000	101.02027				0.00	0	0
Total TWCM17 SPOT										0.00	0	0
Total For TWCM17										0.00	0	0
TWCM On 13/07/2015 Spot Bond				100.00000	0.00000	100.14593				0.00	0	0
Total TWCM18 SPOT										0.00	0	0
Total For TWCM18										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.91000	109.54894	8.91000	109.52299				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR042 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.10826	100.00000	8.09203				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.92069	100.00000	7.90483				0.00	0	0
Total VJB01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJB01U										0.00	0	0
VKC06 On 29/07/2015 Spot Bond				100.00000	0.00000	101.70353				0.00	0	0
Total VKC06 SPOT										0.00	0	0
Total For VKC06										0.00	0	0
VKC07 On 04/09/2015 Spot Bond			100.00000	73.29317	100.00000	73.14629				0.00	0	0
Total VKC07U SPOT										0.00	0	0
Total For VKC07U										0.00	0	0
VKC08 On 28/09/2015 Spot Bond				100.00000	0.00000	100.53504				0.00	0	0
Total VKC08 SPOT										0.00	0	0
Total For VKC08										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	100.53389				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	101.49069				0.00	0	0
Total VKE01 SPOT										0.00	0	0
Total For VKE01										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	101.53840				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.54046				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.49367				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.50671				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VPA01 On 20/01/2023 Spot Bond			100.00000	7.61175	100.00000	7.59651				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPB01 On 20/01/2023 Spot Bond			100.00000	7.42417	100.00000	7.40931				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
WRS1 On 25/11/2029 Spot Bond			100.00000	0.00022	100.00000	0.00022				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			6.89000	110.83371	6.89000	110.81298		137,800,000,000,000.00	20,000,000,000	10,000,000,000	
Total WS04 SPOT								137,800,000,000,000.00	20,000,000,000	10,000,000,000	
Total For WS04								137,800,000,000,000.00	20,000,000,000	10,000,000,000	
WS05 On 01/08/2018 Spot Bond			1.59000	237.41385	1.59000	237.41774		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			6.44000	103.87686	6.44000	103.85864		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			7.55000	106.40248	7.55000	106.38070		72,480,000,000,000.00	9,600,000,000	4,800,000,000	
Total WSP2 SPOT								72,480,000,000,000.00	9,600,000,000	4,800,000,000	
Total For WSP2								72,480,000,000,000.00	9,600,000,000	4,800,000,000	
WSP3 On 28/05/2019 Spot Bond			7.84000	107.63766	7.84000	107.61479		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			8.04000	107.58986	8.04000	107.56643		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			8.11000	107.85473	8.11000	107.83104		43,794,000,000,000.00	5,400,000,000	2,700,000,000	
Total WSP5 SPOT								43,794,000,000,000.00	5,400,000,000	2,700,000,000	
Total For WSP5								43,794,000,000,000.00	5,400,000,000	2,700,000,000	
Z014 On 30/06/2015 Spot Bond			6.07000	98.89806	6.07000	98.88180		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			6.00000	97.15716	6.00000	97.14164		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			6.07000	98.88180	6.07000	98.86554		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			7.23000	72.99478	7.23000	72.98069		0.00	0	0	
Total Z083 SPOT								0.00	0	0	
Total For Z083								0.00	0	0	
ZA021 On 20/10/2015 Spot Bond			100.00000	67.09559	100.00000	66.97248		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	37.67765	100.00000	37.60616				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										1.99e+017	933,169,978,213	906,230,789,666
Total for SPOT :										1.99e+017	933,169,978,213	906,230,789,666
Total Futures										1.99e+017	933,169,995,470	906,231,209,727
Total Options										0.00	0	52,478
Grand Total:										1.99e+017	933,169,995,470	906,231,262,205