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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/12/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 05/02/2015 Bond Future			125.27665	125.27665	125.00575	125.00575			0.00	0	0
EL28 On 07/05/2015 Bond Future			125.78142	125.78142	125.51334	125.51334			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			984.25000	0.98425	713,350		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Put			994.25000	0.99425	723,350		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			1,004.25000	1.00425	733,350		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			513.34000	0.51334	781,420		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Call			503.34000	0.50334	771,420		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Call			523.34000	0.52334	791,420		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/02/2015	Bond Future			9.27045	87.49832	9.26122	87.56979			0.00	0	6,220
ES33	On	07/05/2015	Bond Future			9.34597	85.11017	9.33583	85.18758			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.40952	86.59535	9.39920	86.67313			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	05/02/2015	Bond Future	9.99	Call			5,372.66000	5.37266	5,301,190		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			5,442.71000	5.44271	5,371,240		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			5,512.67000	5.51267	5,441,200		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		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	07/05/2015	Bond Future	9.74	Call			3,003.80000	3.00380	2,926,390		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			3,076.04000	3.07604	2,998,630		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			3,148.19000	3.14819	3,070,780		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			1,567.40000	1.56740	1,489,620		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			1,420.60000	1.42060	1,342,820		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			1,494.05000	1.49405	1,416,270		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	05/02/2015	Bond Future			118.87629	118.87629	118.89025	118.89025			0.00	0	16
I2025	On	07/05/2015	Bond Future			120.78788	120.78788	120.80877	120.80877			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	05/02/2015	Bond Future	118.99	Put			99.75000	0.09975	113,710		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			109.75000	0.10975	123,710		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			119.75000	0.11975	133,710		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0	0
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			181.23000	0.18123	202,120		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			191.23000	0.19123	212,120		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			201.23000	0.20123	222,120		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	05/02/2015	Bond Future			127.18389	127.18389	127.19870	127.19870			0.00	0	3,701
I2038	On	07/05/2015	Bond Future			129.22906	129.22906	129.25131	129.25131			0.00	0	0
Total I2038 Future												0.00	0	3,701
I2038	On	05/02/2015	Bond Future	122.99	Call			4,208.70000	4.20870	4,193,890		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			4,198.70000	4.19870	4,183,890		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			4,188.70000	4.18870	4,173,890		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Call			2,261.31000	2.26131	2,239,060		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Call			2,251.31000	2.25131	2,229,060		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Call			2,241.31000	2.24131	2,219,060		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	3,701
I2046	On	05/02/2015	Bond Future			129.99192	129.99192	130.00673	130.00673			0.00	0	5,889
I2046	On	07/05/2015	Bond Future			130.71320	130.71320	130.73537	130.73537			0.00	0	0
Total I2046 Future												0.00	0	5,889
I2046	On	05/02/2015	Bond Future	123.99	Call			6,016.73000	6.01673	6,001,920		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			6,006.73000	6.00673	5,991,920		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			5,996.73000	5.99673	5,981,920		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Call			3,725.37000	3.72537	3,703,200		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Call			3,745.37000	3.74537	3,723,200		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Call			3,735.37000	3.73537	3,713,200		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	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	05/02/2015	Bond Future			138.39102	138.39102	138.40715	138.40715			0.00	0	2,640
I2050	On	07/05/2015	Bond Future			140.61642	140.61642	140.64058	140.64058			0.00	0	0
Total I2050 Future												0.00	0	2,640
I2050	On	05/02/2015	Bond Future	129.99	Call			8,417.15000	8.41715	8,401,020		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			8,407.15000	8.40715	8,391,020		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			8,397.15000	8.39715	8,381,020		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Call			5,650.58000	5.65058	5,626,420		0.00	0	0
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			5,640.58000	5.64058	5,616,420		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			5,630.58000	5.63058	5,606,420		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,640
R186	On	05/02/2015	Bond Future			7.81521	121.96550	7.78541	122.22482		7.58	157,579,426.00	1,292	45,047
R186	On	07/05/2015	Bond Future			7.86311	123.91666	7.83141	124.18711		7.55	0.00	0	1
R186	On	06/08/2015	Bond Future			7.89457	120.77698	7.86185	121.05099		7.97	0.00	0	0
R186	On	05/11/2015	Bond Future			7.90576	123.00650	7.87180	123.28616		7.70	0.00	0	0
Total R186 Future												157,579,426.00	1,292	45,048
R186	On	05/02/2015	Bond Future	8.00	Call			2,613.63000	2.61363	2,403,310	7.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Put			763.23000	0.76323	812,230	7.58	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.05	Call			2,916.20000	2.91620	2,697,570	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			8,124.07000	8.12407	7,865,070	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Put			96.83000	0.09683	100,750	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.45	Put			122.71000	0.12271	128,190	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Call			7,968.44000	7.96844	7,709,550	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			28.37000	0.02837	28,800	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			8,046.26000	8.04626	7,787,310	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			26.88000	0.02688	27,250	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Put			640.25000	0.64025	680,940	7.60	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.45	Call			5,728.78000	5.72878	5,474,940	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			25.45000	0.02545	25,770	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			9,983.68000	9.98368	9,724,210	8.07	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			6.47000	0.00647	6,320	8.07	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.50	Call			6,110.05000	6.11005	5,854,650	7.82	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,071.90000	1.07190	1,126,510	7.79	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			4,540.59000	4.54059	4,326,880	7.78	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,117.65000	1.11765	1,174,390	7.78	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			4,599.48000	4.59948	4,384,700	7.78	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,094.45000	1.09445	1,150,120	7.78	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			4,658.94000	4.65894	4,443,100	7.79	0.00	0	0

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	Call			3,834.32000	3.83432	3,659,310	8.10	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,600.47000	2.60047	2,699,470	8.10	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			3,740.32000	3.74032	3,567,510	8.09	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,672.02000	2.67202	2,773,220	8.09	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			3,787.17000	3.78717	3,613,260	8.09	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,636.06000	2.63606	2,736,160	8.09	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,386.40000	2.38640	2,472,580	7.93	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,357.40000	2.35740	2,442,710	7.93	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			5,473.58000	5.47358	5,278,370	7.94	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,329.12000	2.32912	2,413,570	7.94	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			9,680.54000	9.68054	9,436,100	8.16	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			848.40000	0.84840	883,620	8.16	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			5,371.63000	5.37163	5,178,150	7.93	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			5,422.28000	5.42228	5,227,930	7.93	0.00	0	0
Total R186 Option												0.00	0	25,200
Total For R186												157,579,426.00	1,292	70,248
R197	On	05/02/2015	Bond Future			288.56307	288.56307	288.59678	288.59678			0.00	0	898
R197	On	07/05/2015	Bond Future			293.20292	293.20292	293.25366	293.25366			0.00	0	0
Total R197 Future												0.00	0	898
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			413.22000	0.41322	446,930		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			393.22000	0.39322	426,930		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Put			403.22000	0.40322	436,930		0.00	0	0
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			756.34000	0.75634	807,080		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			736.34000	0.73634	787,080		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			746.34000	0.74634	797,080		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	898
R202	On	05/02/2015	Bond Future			237.72772	237.72772	237.92945	237.92945			0.00	0	50,884
R202	On	07/05/2015	Bond Future			241.55050	241.55050	241.76874	241.76874			0.00	0	0
Total R202 Future												0.00	0	50,884
R202	On	05/02/2015	Bond Future	232.99	Call			4,939.45000	4.93945	4,737,720		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			4,929.45000	4.92945	4,727,720		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	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
R202	On	05/02/2015	Bond Future	233.01	Call			4,919.45000	4.91945	4,717,720		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			3,268.74000	3.26874	3,050,500		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	07/05/2015	Bond Future	238.51	Call			3,258.74000	3.25874	3,040,500		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			3,278.74000	3.27874	3,060,500		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	50,884
R2023	On	05/02/2015	Bond Future			7.58874	104.44142	7.55345	104.65269		5.63	72,064,579.80	690	10,897
R2023	On	07/05/2015	Bond Future			7.63479	102.18797	7.59701	102.40831		6.01	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.66113	103.97059	7.62186	104.19368		6.09	0.00	0	0
Total R2023 Future												72,064,579.80	690	10,897
R2023	On	05/02/2015	Bond Future	8.74	Call			6,811.47000	6.81147	6,600,270	6.14	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			3.11000	0.00311	3,180	6.14	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			6,866.12000	6.86612	6,654,910	6.14	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			2.89000	0.00289	2,950	6.14	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			6,920.75000	6.92075	6,709,530	6.14	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			2.69000	0.00269	2,740	6.14	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			527.27000	0.52727	564,480	6.27	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,680.95000	3.68095	3,497,050	6.27	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			515.27000	0.51527	551,710	6.27	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,725.26000	3.72526	3,540,600	6.27	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			503.49000	0.50349	539,170	6.27	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,636.83000	3.63683	3,453,700	6.27	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			7,995.65000	7.99565	7,783,340	6.47	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			163.56000	0.16356	174,340	6.47	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			4,278.67000	4.27867	4,102,210	6.38	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			837.78000	0.83778	884,410	6.38	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			4,319.69000	4.31969	4,142,570	6.38	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			824.35000	0.82435	870,320	6.38	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,360.84000	4.36084	4,183,070	6.38	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			811.10000	0.81110	856,420	6.38	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												72,064,579.80	690	11,808
R203	On	05/02/2015	Bond Future			6.75875	106.85363	6.70594	106.98012		1.82	124,377,625.32	1,164	14,661
R203	On	07/05/2015	Bond Future			6.79109	104.39637	6.72941	104.53072		1.86	0.00	0	0
R203	On	06/08/2015	Bond Future			6.75846	106.21785	6.68930	106.35337		1.74	0.00	0	0
Total R203 Future												124,377,625.32	1,164	14,661

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/02/2015	Bond Future	7.69	Call			2,326.62000	2.32662	2,200,410	2.01	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			1.08000	0.00108	1,360	2.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,825.71000	3.82571	3,699,220	2.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.00000	0.00000	0,000	2.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,848.57000	3.84857	3,722,080	2.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.00000	0.00000	0,000	2.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,871.42000	3.87142	3,744,930	2.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.00000	0.00000	0,000	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,292.33000	1.29233	1,181,880	1.98	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			143.83000	0.14383	167,730	1.98	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,257.22000	1.25722	1,147,880	1.98	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			151.71000	0.15171	176,720	1.98	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,274.73000	1.27473	1,164,830	1.98	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			147.72000	0.14772	172,170	1.98	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			692.97000	0.69297	618,530	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			554.43000	0.55443	615,510	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			670.92000	0.67092	597,850	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			571.55000	0.57155	634,000	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			681.90000	0.68190	608,140	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			562.94000	0.56294	624,700	1.79	0.00	0	0
Total R203 Option												0.00	0	55
Total For R203												124,377,625.32	1,164	14,716
R2030	On	05/02/2015	Bond Future			8.17608	98.71203	8.15121	98.92264			0.00	0	4,664
R2030	On	07/05/2015	Bond Future			8.22740	100.29166	8.20110	100.51118			0.00	0	0
Total R2030 Future												0.00	0	4,664
R2030	On	05/02/2015	Bond Future	9.24	Call			8,655.74000	8.65574	8,445,130		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			8,730.14000	8.73014	8,519,530		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			8,804.45000	8.80445	8,593,840		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			4,363.73000	4.36373	4,144,210		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			4,442.10000	4.44210	4,222,580		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			4,520.37000	4.52037	4,300,850		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	4,664
R2032	On	05/02/2015	Bond Future			8.34838	102.10953	8.33377	102.24074			0.00	0	15

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2015	Bond Future			8.40036	99.58793	8.38469	99.72677			0.00	0	0
R2032	On	06/08/2015	Bond Future			8.43952	101.32588	8.42351	101.46606			0.00	0	0
Total R2032 Future												0.00	0	15
R2032	On	05/02/2015	Bond Future	8.51	Call			1,565.90000	1.56590	1,434,690		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Call			1,390.01000	1.39001	1,258,800		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Call			1,478.01000	1.47801	1,346,800		0.00	0	0
R2032	On	05/02/2015	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			1,102.41000	1.10241	963,570		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			927.67000	0.92767	788,830		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Call			1,015.10000	1.01510	876,260		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	06/08/2015	Bond Future	8.50	Call			667.13000	0.66713	526,950		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			753.86000	0.75386	613,680		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			580.29000	0.58029	440,110		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	15
R2037	On	05/02/2015	Bond Future			8.42034	101.02183	8.41588	101.06644			0.00	0	36,001
R2037	On	07/05/2015	Bond Future			8.47071	102.63852	8.46556	102.68944			0.00	0	500
R2037	On	06/08/2015	Bond Future			8.51048	100.16924	8.50529	100.22002			0.00	0	0
Total R2037 Future												0.00	0	36,501
R2037	On	05/02/2015	Bond Future	9.49	Call			9,908.53000	9.90853	9,863,920		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Call			9,993.40000	9.99340	9,948,790		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Call			10,078.14000	10.07814	10,033,530		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			5,166.76000	5.16676	5,115,840		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	07/05/2015	Bond Future	8.99	Call			4,984.43000	4.98443	4,933,510		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			5,075.66000	5.07566	5,024,740		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	06/08/2015	Bond Future	8.74	Call			2,256.67000	2.25667	2,205,890		0.00	0	0

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	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			2,351.04000	2.35104	2,300,260		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			2,445.27000	2.44527	2,394,490		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	36,501
R204	On	05/02/2015	Bond Future			7.00690	104.41546	6.96587	104.55510		2.84	135,740,098.00	1,300	10,809
R204	On	07/05/2015	Bond Future			7.05155	106.08590	7.00539	106.23363		2.87	0.00	0	0
R204	On	06/08/2015	Bond Future			7.05749	103.89722	7.00768	104.04658		2.96	0.00	0	0
Total R204 Future												135,740,098.00	1,300	10,809
R204	On	05/02/2015	Bond Future	8.24	Call			4,230.65000	4.23065	4,091,030	3.13	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			0.24000	0.00024	0,260	3.13	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			4,262.98000	4.26298	4,123,360	3.13	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			0.22000	0.00022	0,240	3.13	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			4,295.30000	4.29530	4,155,680	3.13	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			0.20000	0.00020	0,220	3.13	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,814.12000	1.81412	1,694,920	3.04	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			276.13000	0.27613	304,660	3.04	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,838.74000	1.83874	1,718,940	3.04	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			269.31000	0.26931	297,240	3.04	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,863.49000	1.86349	1,743,080	3.04	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			262.64000	0.26264	289,960	3.04	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			4,173.38000	4.17338	4,031,180	3.17	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			68.57000	0.06857	75,730	3.17	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,482.30000	2.48230	2,359,740	3.17	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			313.03000	0.31303	339,830	3.17	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,505.87000	2.50587	2,382,890	3.17	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			307.37000	0.30737	333,750	3.17	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,529.04000	2.52904	2,405,620	3.17	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			301.32000	0.30132	327,260	3.17	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												135,740,098.00	1,300	11,508
R2044	On	05/02/2015	Bond Future			8.54492	102.42448	8.54046	102.47295			0.00	0	5,842
R2044	On	07/05/2015	Bond Future			8.59478	104.06347	8.58966	104.11852			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.63477	101.49393	8.62962	101.54879			0.00	0	0
Total R2044 Future												0.00	0	5,842
R2044	On	05/02/2015	Bond Future	8.99	Call			4,696.94000	4.69694	4,648,470		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Call			4,797.23000	4.79723	4,748,760		0.00	0	0

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	05/02/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Call			4,897.34000	4.89734	4,848,870		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		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			4,357.10000	4.35710	4,302,050		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			4,157.02000	4.15702	4,101,970		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	07/05/2015	Bond Future	9.00	Call			4,257.14000	4.25714	4,202,090		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			1,373.36000	1.37336	1,318,500		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			1,164.74000	1.16474	1,109,880		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			1,269.14000	1.26914	1,214,280		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	5,842
R2048	On	05/02/2015	Bond Future			8.52032	106.45635	8.52605	106.39200			1,916,214.30	18	43,126
R2048	On	07/05/2015	Bond Future			8.56564	103.72870	8.57100	103.66911			0.00	0	0
R2048	On	06/08/2015	Bond Future			8.60072	105.53838	8.60632	105.47664			0.00	0	0
Total R2048 Future												1,916,214.30	18	43,126
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			9,894.85000	9.89485	9,959,200		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			9,988.55000	9.98855	10,052,900		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			10,082.07000	10.08207	10,146,420		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			6,986.02000	6.98602	7,045,610		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			7,084.01000	7.08401	7,143,600		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	07/05/2015	Bond Future	9.26	Call			7,181.82000	7.18182	7,241,410		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Call			1,669.29000	1.66929	1,731,030		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	06/08/2015	Bond Future	8.74	Call			1,454.77000	1.45477	1,516,510		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			1,562.13000	1.56213	1,623,870		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 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 R2048												1,916,214.30	18	43,126
R207	On	05/02/2015	Bond Future			7.22300	100.62315	7.18208	100.79065		3.72	0.00	0	33,858
R207	On	07/05/2015	Bond Future			7.27437	102.23324	7.22941	102.40898		3.78	0.00	0	0
R207	On	06/08/2015	Bond Future			7.29590	100.37236	7.24819	100.55008		3.92	0.00	0	0
Total R207 Future												0.00	0	33,858
R207	On	05/02/2015	Bond Future	8.49	Call			5,189.79000	5.18979	5,022,310	4.08	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			0.38000	0.00038	0,400	4.08	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			5,228.15000	5.22815	5,060,670	4.08	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			0.34000	0.00034	0,360	4.08	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			5,266.51000	5.26651	5,099,020	4.08	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			0.32000	0.00032	0,330	4.08	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			4,014.05000	4.01405	3,846,950	4.05	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			78.11000	0.07811	86,750	4.05	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			2,285.03000	2.28503	2,142,590	3.98	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			349.24000	0.34924	382,540	3.98	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			3,944.79000	3.94479	3,778,230	4.05	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			83.42000	0.08342	92,600	4.05	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			3,979.39000	3.97939	3,812,560	4.05	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			80.73000	0.08073	89,640	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			2,465.09000	2.46509	2,332,390	4.13	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			614.90000	0.61490	659,920	4.13	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			2,491.61000	2.49161	2,358,300	4.13	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			604.98000	0.60498	649,390	4.13	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,752.75000	1.75275	1,639,930	4.05	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			966.68000	0.96668	1,031,580	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,438.68000	2.43868	2,306,600	4.13	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			624.96000	0.62496	670,600	4.13	0.00	0	0
Total R207 Option												0.00	0	136
Total For R207												0.00	0	33,994
R208	On	05/02/2015	Bond Future			7.37769	99.40147	7.33705	99.59572		4.55	0.00	0	51,071
R208	On	07/05/2015	Bond Future			7.42503	97.59196	7.38108	97.79478		4.82	0.00	0	0
R208	On	06/08/2015	Bond Future			7.44798	99.29477	7.40188	99.50007		4.86	0.00	0	0
R208	On	05/11/2015	Bond Future			7.44092	97.72398	7.39223	97.93333		4.75	0.00	0	0
Total R208 Future												0.00	0	51,071
R208	On	05/02/2015	Bond Future	8.49	Call			5,334.10000	5.33410	5,140,020	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			2.20000	0.00220	2,370	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			5,378.60000	5.37860	5,184,500	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			2.04000	0.00204	2,190	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			5,423.08000	5.42308	5,228,970	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1.89000	0.00189	2,030	4.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/05/2015	Bond Future	8.00	Call			3,134.07000	3.13407	2,961,260	5.07	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			324.79000	0.32479	354,800	5.07	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			3,170.84000	3.17084	2,997,390	5.07	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			316.99000	0.31699	346,360	5.07	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			3,097.60000	3.09760	2,925,460	5.07	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			332.92000	0.33292	363,600	5.07	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			114.18000	0.11418	124,080	5.18	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			656.71000	0.65671	702,740	5.10	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			3,268.98000	3.26898	3,109,060	5.10	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			645.87000	0.64587	691,250	5.10	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,301.40000	3.30140	3,140,850	5.10	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			635.18000	0.63518	679,930	5.10	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			6,318.41000	6.31841	6,123,010	5.18	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			3,236.67000	3.23667	3,077,400	5.10	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,161.14000	1.16114	1,230,550	4.91	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,146.30000	1.14630	1,215,010	4.91	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			4,951.65000	4.95165	4,771,110	5.07	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			402.43000	0.40243	431,240	5.07	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			2,659.46000	2.65946	2,520,220	4.91	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,176.14000	1.17614	1,246,250	4.91	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			2,686.70000	2.68670	2,546,760	4.91	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			2,714.08000	2.71408	2,573,440	4.91	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	53,469
R209	On	05/02/2015	Bond Future			8.35848	81.51475	8.34891	81.59395		11.29	0.00	0	28,475
R209	On	07/05/2015	Bond Future			8.40363	79.67096	8.39326	79.75592		12.20	0.00	0	0
R209	On	06/08/2015	Bond Future			8.43747	81.06126	8.42694	81.14681		12.48	0.00	0	0
Total R209 Future												0.00	0	28,475
R209	On	05/02/2015	Bond Future	9.25	Call			7,020.02000	7.02002	6,935,760	12.23	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			60.72000	0.06072	55,660	12.23	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			7,089.05000	7.08905	7,004,950	12.23	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			57.86000	0.05786	52,960	12.23	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			5,298.30000	5.29830	5,210,220	11.99	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			172.88000	0.17288	164,000	11.99	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			6,950.73000	6.95073	6,866,340	12.22	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			63.43000	0.06343	58,240	12.22	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			5,621.47000	5.62147	5,535,970	12.56	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			800.06000	0.80006	799,520	12.56	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			5,505.57000	5.50557	5,420,330	12.54	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			833.39000	0.83339	833,110	12.54	0.00	0	0

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	9.00	Call			5,563.43000	5.56343	5,478,060	12.55	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			816.58000	0.81658	816,170	12.55	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,558.42000	1.55842	1,564,800	12.81	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,536.53000	1.53653	1,542,740	12.82	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			6,048.67000	6.04867	5,969,160	12.83	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,514.90000	1.51490	1,520,940	12.83	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			11,078.24000	11.07824	10,991,590	13.16	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			356.78000	0.35678	355,680	13.16	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,943.32000	5.94332	5,864,150	12.81	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,995.92000	5.99592	5,916,580	12.82	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												0.00	0	31,389
R210	On	05/02/2015	Bond Future			177.97736	177.97736	177.59591	177.59591			0.00	0	628
R210	On	07/05/2015	Bond Future			178.76373	178.76373	178.38635	178.38635			0.00	0	0
Total R210 Future												0.00	0	628
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			2,605.91000	2.60591	2,987,360		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			2,595.91000	2.59591	2,977,360		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			2,585.91000	2.58591	2,967,360		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Call			1,396.35000	1.39635	1,773,730		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			1,386.35000	1.38635	1,763,730		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			1,376.35000	1.37635	1,753,730		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	628
R211	On	05/02/2015	Bond Future			132.30202	132.30202	132.32015	132.32015			0.00	0	1,120
R211	On	07/05/2015	Bond Future			134.42958	134.42958	134.45546	134.45546			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	05/02/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			669.85000	0.66985	687,980		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			679.85000	0.67985	697,980		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			689.85000	0.68985	707,980		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			544.54000	0.54454	570,420		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	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
R211	On	07/05/2015	Bond Future	135.01	Put			554.54000	0.55454	580,420		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			534.54000	0.53454	560,420		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/02/2015	Bond Future			137.64920	137.64920	137.66576	137.66576			0.00	0	13,564
R212	On	07/05/2015	Bond Future			139.86273	139.86273	139.88728	139.88728			0.00	0	0
Total R212 Future												0.00	0	13,564
R212	On	05/02/2015	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			324.24000	0.32424	340,800		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			334.24000	0.33424	350,800		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			344.24000	0.34424	360,800		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Put			1,112.72000	1.11272	1,137,270		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Put			1,122.72000	1.12272	1,147,270		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			1,102.72000	1.10272	1,127,270		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	13,564
R213	On	05/02/2015	Bond Future			8.23201	92.27970	8.20718	92.48196		9.63	0.00	0	21,796
R213	On	07/05/2015	Bond Future			8.27885	90.21142	8.25268	90.42195		10.38	0.00	0	0
R213	On	06/08/2015	Bond Future			8.31334	91.78515	8.28653	91.99839		10.58	0.00	0	0
Total R213 Future												0.00	0	21,796
R213	On	05/02/2015	Bond Future	9.24	Call			7,917.68000	7.91768	7,714,770	10.41	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			26.04000	0.02604	25,390	10.41	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			7,987.87000	7.98787	7,784,950	10.42	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			24.79000	0.02479	24,130	10.42	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			8,057.89000	8.05789	7,854,980	10.42	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			23.46000	0.02346	22,810	10.42	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			4,801.59000	4.80159	4,625,870	10.67	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			993.99000	0.99399	1,028,800	10.67	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			4,857.50000	4.85750	4,681,090	10.68	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			974.20000	0.97420	1,008,320	10.68	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			4,913.64000	4.91364	4,736,550	10.69	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			954.74000	0.95474	988,180	10.69	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			4,052.91000	4.05291	3,907,500	10.72	0.00	0	0

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	06/08/2015	Bond Future	8.49	Put			2,452.44000	2.45244	2,520,270	10.72	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			4,098.43000	4.09843	3,952,250	10.73	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,420.35000	2.42035	2,487,410	10.73	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			4,144.18000	4.14418	3,997,230	10.74	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,388.59000	2.38859	2,454,880	10.74	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	21,796
R214	On	05/02/2015	Bond Future			8.43396	82.65594	8.43457	82.65061		11.90	24,796,782.00	300	9,409
R214	On	07/05/2015	Bond Future			8.47729	80.68696	8.47740	80.68601		12.89	0.00	0	0
R214	On	06/08/2015	Bond Future			8.51030	82.09463	8.51052	82.09274		13.19	0.00	0	0
Total R214 Future												24,796,782.00	300	9,409
R214	On	05/02/2015	Bond Future	9.49	Call			8,455.05000	8.45505	8,455,370	12.85	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			32.55000	0.03255	27,540	12.85	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			8,526.25000	8.52625	8,526,750	12.86	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			31.08000	0.03108	26,250	12.86	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			8,597.26000	8.59726	8,597,950	12.86	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			29.54000	0.02954	24,900	12.86	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			788.47000	0.78847	769,360	13.37	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			6,346.09000	6.34609	6,328,110	13.38	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			772.66000	0.77266	753,730	13.38	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			6,223.90000	6.22390	6,205,560	13.36	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			804.56000	0.80456	785,270	13.36	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			6,284.92000	6.28492	6,266,760	13.37	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			4,584.84000	4.58484	4,564,730	13.36	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			2,651.18000	2.65118	2,629,180	13.36	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			4,633.41000	4.63341	4,613,350	13.37	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			2,617.24000	2.61724	2,595,290	13.37	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			4,682.20000	4.68220	4,662,190	13.38	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			2,583.65000	2.58365	2,561,750	13.38	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												24,796,782.00	300	9,409
Total for Bond												516,474,725.42	4,764	434,045
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										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/R157 Future										0.00	0	0
Total For R186/R157										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
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										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 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										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
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/R157 Future										0.00	0	0
Total For R207/R157										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

Contract 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 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R157 Future										0.00	0	0
Total For R208/R157										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 05/02/2015 GOVI			487.04600	487.04600	487.75600	487.75600				14,611,380.00	3	422
GOVI On 07/05/2015 GOVI			494.83500	494.83500	495.58600	495.58600				0.00	0	130
GOVI On 06/08/2015 GOVI			503.36800	503.36800	504.13100	504.13100				0.00	0	0
Total GOVI Future										14,611,380.00	3	552
GOVI On 05/02/2015 GOVI	459.99	Call			277,660.00000	27.76600	270,560,000			0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Call			277,560.00000	27.75600	270,460,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			277,460.00000	27.74600	270,360,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			455,760.00000	45.57600	448,250,000			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 07/05/2015 GOVI	449.99	Call			455,960.00000	45.59600	448,450,000			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			455,860.00000	45.58600	448,350,000			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 06/08/2015 GOVI	500.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			41,210.00000	4.12100	33,580,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			41,410.00000	4.14100	33,780,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			41,310.00000	4.13100	33,680,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										14,611,380.00	3	552
Total for GOVI										14,611,380.00	3	552
AL12 On 05/02/2015 Index Future			544.82400	544.82400	545.43700	545.43700				0.00	0	0
AL12 On 07/05/2015 Index Future			553.53700	553.53700	554.19300	554.19300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL12 Future										0.00	0	0
Total For AL12										0.00	0	0
AL37 On 05/02/2015 Index Future			450.77200	450.77200	451.47100	451.47100				0.00	0	116
AL37 On 07/05/2015 Index Future			457.98100	457.98100	458.71900	458.71900				0.00	0	0
Total AL37 Future										0.00	0	116
Total For AL37										0.00	0	116
AL7T On 05/02/2015 Index Future			535.72000	535.72000	536.74100	536.74100				0.00	0	3
AL7T On 07/05/2015 Index Future			544.28800	544.28800	545.35700	545.35700				0.00	0	0
Total AL7T Future										0.00	0	3
Total For AL7T										0.00	0	3
ALBI On 05/02/2015 Index Future			489.71000	489.71000	490.34700	490.34700				0.00	0	654
ALBI On 07/05/2015 Index Future			497.54200	497.54200	498.21800	498.21800				0.00	0	0
ALBI On 06/08/2015 Index Future			506.12200	506.12200	506.80900	506.80900				0.00	0	0
Total ALBI Future										0.00	0	654
Total For ALBI										0.00	0	654
IGOV On 05/02/2015 Index Future			226.30700	226.30700	226.36100	226.36100				0.00	0	1,093
IGOV On 07/05/2015 Index Future			229.94500	229.94500	230.01300	230.01300				0.00	0	81
IGOV On 06/08/2015 Index Future			233.92800	233.92800	233.99700	233.99700				0.00	0	0
Total IGOV Future										0.00	0	1,174
Total For IGOV										0.00	0	1,174
ILBI On 05/02/2015 Index Future			612.93800	612.93800	612.93800	612.93800				0.00	0	157
ILBI On 07/05/2015 Index Future			622.95400	622.95400	622.96200	622.96200				0.00	0	0
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										0.00	0	2,104
JIBAR f On 17/12/2014 Jibar Future			6.09000	93.91000	6.08000	93.92000				0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.15000	93.85000	6.11000	93.89000				0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.21000	93.79000	6.15000	93.85000				0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.26000	93.74000	6.18000	93.82000				0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.32000	93.68000	6.22000	93.78000				0.00	0	0
JIBAR f On 20/05/2015 Jibar Future			6.39000	93.61000	6.27000	93.73000				0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.47000	93.53000	6.30000	93.70000				0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			6.63000	93.37000	6.40000	93.60000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.79000	93.21000	6.54000	93.46000				0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			6.91000	93.09000	6.66000	93.34000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.03000	92.97000	6.77000	93.23000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.14000	92.86000	6.89000	93.11000				0.00	0	0
Total Jibar Future										0.00	0	7,850

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JIBAR FUTURE										0.00	0	7,850
Total for Jibar										0.00	0	7,850
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00		0.00	0	0
Total J201 Future										0.00	0	0
Total For J201										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										531,086,105.42	4,767	444,551
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.32158				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			6.82000	102.00695	6.82000	101.98842				0.00	0	0
Total AA03 SPOT										0.00	0	0
Total For AA03										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.59560				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			8.12000	106.11388	8.12000	106.09054				0.00	0	600,000,000
Total AA05 SPOT										0.00	0	600,000,000
Total For AA05										0.00	0	600,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.16457				0.00	0	40,000,000
Total AA06 SPOT										0.00	0	40,000,000
Total For AA06										0.00	0	40,000,000
AA07 On 15/04/2021 Spot Bond			8.77000	104.91110	8.77000	104.88636				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	103.72600	10.00000	103.69900				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.34183				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.42452				0.00	0	80,000,000
Total AB011 SPOT										0.00	0	80,000,000
Total For AB011										0.00	0	80,000,000
AB013 On 21/11/2018 Spot Bond			8.98500	98.19940	8.98500	98.17556				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB013 SPOT										0.00	0	0
Total For AB013										0.00	0	0
AB014L On 19/11/2024 Spot Bond			100.00000	10.37827	100.00000	10.33263				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	100.61422	10.84000	100.58488				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB06 On 27/03/2015 Spot Bond			6.94000	101.99435	6.94000	101.97534				0.00	0	120,000,000
Total AB06 SPOT										0.00	0	120,000,000
Total For AB06										0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.37241				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.47000	104.91206	8.47000	104.88801				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	104.79200	10.00000	104.76500				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			2.30000	125.91260	2.30000	272.20215				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.58346				0.00	60,000,000	20,000,000
Total ABFN04 SPOT										0.00	60,000,000	20,000,000
Total For ABFN04										0.00	60,000,000	20,000,000
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.40995				0.00	0	150,000,000
Total ABFN06 SPOT										0.00	0	150,000,000
Total For ABFN06										0.00	0	150,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	99.86461				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	99.85901				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	99.85515				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.24263				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	100.97523				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.67173				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABN031 On 12/03/2015 Spot Bond			100.00000	99.72603	100.00000	99.45355				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.04000	173.16587	2.04000	173.15621				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	162.86852	2.76000	162.85631				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	176.33756	2.17000	176.32716				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	185.85585	1.82000	185.84659				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			7.66625	79.33314	7.66625	79.31709				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			7.66625	79.33314	7.66625	79.31709				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	94.84000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.72768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	93.98000				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	93.02000				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	92.45000				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	91.08000				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	90.47000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.28830				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.17120				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	90.12000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN50 On 21/12/2014 Spot Bond			6.94000	99.81022	6.94000	104.15716				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										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	89.40000				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	89.90000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	88.84000				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	101.44372				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			7.11000	107.86067	7.11000	107.83985				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.19474				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	87.49000				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	86.95000				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			2.64000	95.06115	2.64000	108.99582				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.41000	102.66378	2.41000	161.71801				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			2.28500	117.90408	2.28500	215.83030				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	85.64000				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			9.12500	93.62349	9.12500	94.30833				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	97.19000				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	100.70000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.74315				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	92.94000				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	103.01000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	105.95444	9.63000	109.42951				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	96.39000				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			9.15500	109.40534	9.15500	114.61448				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			8.47500	93.02782	8.47500	93.00660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.44000			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	101.58000			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			9.25000	108.67888	9.25000	113.88779			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	87.82000			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	99.97972			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.87330			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			7.82000	108.13298	7.82000	108.11007		45,356,000,000.00	5,800,000	1,580,000,000	
Total ABS10 SPOT								45,356,000,000.00	5,800,000	1,580,000,000	
Total For ABS10								45,356,000,000.00	5,800,000	1,580,000,000	
ABS11 On 09/04/2021 Spot Bond			8.48000	106.18879	8.48000	106.16457		0.00	0	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS11 SPOT									0.00	0	500,000,000
Total For ABS11									0.00	0	500,000,000
ABS5 On 01/05/2015 Spot Bond			6.98000	101.41545	6.98000	101.39657			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			8.53500	98.78012	8.53500	98.75744		74,254,500,000.00		8,700,000	840,000,000
Total ABS6 SPOT								74,254,500,000.00		8,700,000	840,000,000
Total For ABS6								74,254,500,000.00		8,700,000	840,000,000
ABS7 On 11/09/2026 Spot Bond			9.35000	98.31513	9.35000	98.29032			0.00	0	1,460,000,000
Total ABS7 SPOT									0.00	0	1,460,000,000
Total For ABS7									0.00	0	1,460,000,000
ABS9 On 17/03/2016 Spot Bond			7.41500	104.49910	7.41500	104.47809			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.11000	217.87821	2.11000	276.03577			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.54000	128.19471	1.54000	131.04847			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.12000	130.97379	2.12000	133.59701			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00454	100.00000	0.00452			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	67.12932	100.00000	66.96670			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			11.27000	104.77960	11.27000	104.74786			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	100.55569			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	6.72195	100.00000	6.70549			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL033 On 20/08/2015 Spot Bond				100.00000	0.00000	100.56912				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL036 On 20/08/2015 Spot Bond				100.00000	0.00000	100.75930				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03U On 20/03/2016 Spot Bond			100.00000	40.06595	100.00000	39.96782				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	100.54224				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	66.82158	11.00000	66.80247				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04U On 20/06/2016 Spot Bond			100.00000	25.64221	100.00000	25.57941				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
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	99.73005				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	99.70345				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	99.74193				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	99.73390				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	99.73037				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.08171				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.08171				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	103.09949				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	103.09949				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.06392				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	93.00265				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	99.78051				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	104.79200	10.00000	104.76500				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	101.66252				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL092 On 20/12/2018 Spot Bond				100.00000	0.00000	99.73874				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	99.73049				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	99.72723				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	99.73367				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	99.74837				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.93500	104.02939	8.93500	104.00415				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	101.00689				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	101.66253				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	86.96161				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	174.75871				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	174.79905				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	99.74185				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.75806				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.17659				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.75870				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	103.63806				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	103.53842				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	99.76439				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	104.79200	10.00000	104.76500				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	99.36396				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	101.05711				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	99.74090				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	100.86057				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL152 On 20/03/2015 Spot Bond				100.00000	0.00000	99.77199				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	99.77744				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	99.76685				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	99.74688				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	99.75811				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	99.77102				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	99.76750				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	102.28571	10.23000	102.25752				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	99.76379				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	99.76942				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	121.42547				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			9.06000	102.46233	9.06000	102.43753				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	99.74778				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	116.41189	1.75000	117.54559				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	99.90215				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	99.76699				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	99.73660				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	99.72842				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	99.74478				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	100.07157				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	100.16096				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.41318				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	99.74771				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	100.77887				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	99.73006				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	99.75333				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	99.73952				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	99.73533				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	100.18357				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	100.40464				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	99.73446				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	99.73446				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	99.70227				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	99.73496				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	99.71892				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.66165				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	99.70227				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	95.06916				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	99.72902				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	99.71535				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	126.07408				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	126.96961				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	99.75131				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	99.75360				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.39387				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	99.74739				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.75966				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	99.73660				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	99.75099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	99.75131				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	99.74477				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.01578				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	100.91679				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.89087				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	100.30926				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCP0 On 02/03/2015 Spot Bond				100.00000	0.00000	100.23981				0.00	0	0
Total ADCP09 SPOT										0.00	0	0
Total For ADCP09										0.00	0	0
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	100.26118				0.00	0	0
Total ADCP10 SPOT										0.00	0	0
Total For ADCP10										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	22.17468	100.00000	22.12096				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	13.90551	100.00000	13.86161				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.38119				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.06564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.16956				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.30800				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.02684				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			7.60500	99.65589	7.60500	99.63545				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.31626				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.52803				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			8.43000	102.56758	8.43000	102.54418				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			9.25000	115.28647	9.25000	115.25784				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			7.10500	107.15973	7.10500	107.13907				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.86500	102.73286	8.86500	102.70825				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	12.84125	100.00000	12.81267				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			9.57000	103.75917	9.57000	103.73237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.66000	166.05980	2.66000	166.04776				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.10216				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ANG011 SPOT										0.00	0	0
Total For ANG011										0.00	0	0
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.03495				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	67.46765	100.00000	67.34317				0.00	0	0
Total ANG013 SPOT										0.00	0	0
Total For ANG013										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.62165				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.98194				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	101.69038				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	100.33366				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	99.80632				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN008: On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN009: 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
ASN010: On 20/03/2019 Spot Bond				100.00000	0.00000	99.74478				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011: On 20/06/2017 Spot Bond				100.00000	0.00000	99.72070				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012: On 09/12/2015 Spot Bond				100.00000	0.00000	100.02458				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN013: 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
ASN014: On 04/04/2017 Spot Bond				100.00000	0.00000	106.30000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015: On 11/04/2017 Spot Bond				100.00000	0.00000	93.20000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016: On 09/03/2016 Spot Bond				100.00000	0.00000	102.04481				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017: On 09/06/2017 Spot Bond				100.00000	0.00000	97.50944				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020: On 07/12/2033 Spot Bond			2.53500	130.82262	2.53500	297.26238				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022: On 07/07/2017 Spot Bond				100.00000	0.00000	99.00908				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN023 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
ASN024 On 07/08/2015 Spot Bond				100.00000	0.00000	103.63276				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN025 On 20/06/2019 Spot Bond				100.00000	0.00000	98.20561				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 On 14/08/2017 Spot Bond				100.00000	0.00000	93.30465				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN031 On 19/09/2017 Spot Bond				100.00000	0.00000	96.15076				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032 On 07/01/2015 Spot Bond				100.00000	0.00000	101.12307				0.00	0	0
Total ASN033 SPOT										0.00	0	0
Total For ASN033										0.00	0	0
ASN033 On 20/06/2019 Spot Bond				100.00000	0.00000	99.74521				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034 On 10/11/2019 Spot Bond				100.00000	0.00000	100.65752				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.55000	164.02030	2.55000	207.79925				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 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
ASN35U On 20/12/2016 Spot Bond			100.00000	24.83595	100.00000	24.67910				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	14.62675	100.00000	14.47924				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	14.71002	100.00000	14.56166				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	14.33532	100.00000	14.19074				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	99.96340				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/12/2014 Spot Bond				100.00000	0.00000	99.76768				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	99.77095				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.52475				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			8.53000	105.94102	8.53000	105.91671				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.87253				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.13075				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.56216				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.25572				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			9.05000	102.47131	9.05000	102.44640				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total 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			7.35000	105.54801	7.35000	105.52709			2,352,000,000,000.00	320,000,000	80,000,000
Total BAW2 SPOT									2,352,000,000,000.00	320,000,000	80,000,000
Total For BAW2									2,352,000,000,000.00	320,000,000	80,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	38.09134	100.00000	37.92383			0.00	0	0
Total BAW20U SPOT									0.00	0	0
Total For BAW20U									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	104.40271			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			8.42000	105.61891	8.42000	105.59498			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			10.85050	104.12014	10.85050	103.55479			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.94365	102.52421	10.94365	102.44326			0.00	0	0
Total BAYA04 SPOT									0.00	0	0
Total For BAYA04									0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.96327	102.49198	10.96327	102.42416			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				100.00000	0.00000	102.12567			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA0 On 31/12/2015 Spot Bond			10.98229	102.58731	10.98229	102.39581			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0
BAYA0 On 31/12/2017 Spot Bond			11.52748	102.94009	11.52748	102.92716			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA0 On 31/12/2015 Spot Bond				100.00000	0.00000	102.17405			0.00	0	0
Total BAYA09 SPOT									0.00	0	0
Total For BAYA09									0.00	0	0
BAYA1 On 31/12/2015 Spot Bond				100.00000	0.00000	102.17405			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	102.17411				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			11.10050	102.05293	11.10050	102.07144				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			11.05457	103.35215	11.05457	102.51377				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			10.94365	102.52421	10.94365	102.44326				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			10.91844	103.11277	10.91844	102.71002				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			10.06886	98.61833	10.06886	102.29157				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	102.06767				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	102.01987				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	102.01987				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2015 Spot Bond				100.00000	0.00000	100.01230				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/06/2017 Spot Bond			10.30761	102.50008	10.30761	102.26045				0.00	0	0
Total BAYA21 SPOT										0.00	0	0
Total For BAYA21										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			11.19500	101.93277	11.19500	101.90218				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	101.96305				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.12000	75.56576	11.12000	99.83369				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.01231				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.88401				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	90.78049	9.28000	101.78574				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	102.02033				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			10.93000	72.18357	10.93000	102.31429				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.96265				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	102.01071				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	102.01071				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89380				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	101.93958				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	102.02869				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.01229				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	102.02869				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.94342				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.96135				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	102.02878				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	101.48731				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA46 On 30/09/2015 Spot Bond				100.00000	0.00000	101.59379				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB01 On 31/03/2016 Spot Bond			13.85050	104.67204	13.85050	104.12294				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			14.99284	103.63217	14.99284	103.61548				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			13.78047	103.56638	13.78047	103.21558				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	102.63427				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.63427				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	102.63427				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	102.73000				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	102.29880				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	24.06829	100.00000	24.02263				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	22.25624	100.00000	22.20233				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	20.25569	100.00000	20.20661				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.50351	100.00000	12.47322				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	12.50351	100.00000	12.47322				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	15.11734	100.00000	15.08072				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	13.09891	100.00000	13.06719				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	101.00570				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.97671				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	101.17785				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.24759				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	8.53027	100.00000	8.50937				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	8.53027	100.00000	8.50937				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP88U On 23/01/2015 Spot Bond			100.00000	89.46078	100.00000	89.24205				0.00	0	0
Total BCP88U SPOT										0.00	0	0
Total For BCP88U										0.00	0	0
BCP89U On 19/02/2015 Spot Bond			100.00000	83.90805	100.00000	83.71560				0.00	0	0
Total BCP89U SPOT										0.00	0	0
Total For BCP89U										0.00	0	0
BCP90U On 05/03/2015 Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	2,700,000,000
Total BCP90U SPOT										0.00	0	2,700,000,000
Total For BCP90U										0.00	0	2,700,000,000
BD0202 On 31/12/2018 Spot Bond			2.01000	104.82674	2.01000	182.11194				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			7.77000	100.56203	7.77000	161.88909				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			7.77000	101.87691	7.77000	162.17293				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			8.15500	100.90618	8.15500	100.88402				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.04090				0.00	0	8,257,473,000
Total BD311E SPOT										0.00	0	8,257,473,000
Total For BD311E										0.00	0	8,257,473,000
BEER0 On 28/03/2018 Spot Bond			7.53000	100.27778	7.53000	100.25730				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.93861				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.03786				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.05823				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.12610				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.19394				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.38340				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	23.73295	100.00000	23.67546				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.85702				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.87368				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.87923				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.94581				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.03450				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	23.22049	100.00000	23.16424				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	23.22049	100.00000	23.16424				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	99.90779				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	99.90040				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	99.89838				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			7.97000	103.77934	7.97000	103.75693				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	99.89234				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	99.88152				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	16.61346	100.00000	16.57277				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	16.61346	100.00000	16.57277				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	100.56890				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			10.68500	101.54849	10.68500	101.14647				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.19551				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	101.07039				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			8.24000	69.16935	8.24000	106.23163				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	98.96938				0.00	0	0
Total BIDC41 SPOT										0.00	0	0
Total For BIDC41										0.00	0	0
BIDC42 On 14/01/2015 Spot Bond				100.00000	0.00000	98.69095				0.00	0	0
Total BIDC42 SPOT										0.00	0	0
Total For BIDC42										0.00	0	0
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	97.16891				0.00	0	0
Total BIDC43 SPOT										0.00	0	0
Total For BIDC43										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.34766				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.40128				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.34174				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.35844				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.38876				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.51430				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	100.72650				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	65.33970	100.00000	65.17967				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	101.05730				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.08718				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	98.20218				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC004 On 19/01/2015 Spot Bond				100.00000	0.00000	98.43014				0.00	0	0
Total BTC004 SPOT										0.00	0	0
Total For BTC004										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	93.99809				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC006 On 22/01/2015 Spot Bond				100.00000	0.00000	99.26085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC006 SPOT										0.00	0	0
Total For BTC006										0.00	0	0
BTC007 On 28/01/2015 Spot Bond				100.00000	0.00000	99.15786				0.00	0	0
Total BTC007 SPOT										0.00	0	0
Total For BTC007										0.00	0	0
BTC008 On 02/02/2015 Spot Bond				100.00000	0.00000	99.07224				0.00	0	0
Total BTC008 SPOT										0.00	0	0
Total For BTC008										0.00	0	0
BTC009 On 23/02/2015 Spot Bond				100.00000	0.00000	98.70598				0.00	0	0
Total BTC009 SPOT										0.00	0	0
Total For BTC009										0.00	0	0
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	93.41066				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC011 On 18/02/2015 Spot Bond				100.00000	0.00000	98.79379				0.00	0	0
Total BTC011 SPOT										0.00	0	0
Total For BTC011										0.00	0	0
BTC012 On 26/02/2015 Spot Bond				100.00000	0.00000	98.65348				0.00	0	0
Total BTC012 SPOT										0.00	0	0
Total For BTC012										0.00	0	0
BTC013 On 19/05/2015 Spot Bond			100.00000	69.65649	100.00000	69.52381				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0
BTC014 On 09/01/2015 Spot Bond			100.00000	92.63959	100.00000	92.40506		220,000,000,000,000.00		12,200,000,000	12,200,000,000	
Total BTC014 SPOT								20,000,000,000,000.00		12,200,000,000	12,200,000,000	
Total For BTC014								20,000,000,000,000.00		12,200,000,000	12,200,000,000	
BTC015 On 13/03/2015 Spot Bond			100.00000	79.86871	100.00000	79.69432		360,000,000,000,000.00		13,600,000,000	13,600,000,000	
Total BTC015 SPOT								30,000,000,000,000.00		13,600,000,000	13,600,000,000	
Total For BTC015								30,000,000,000,000.00		13,600,000,000	13,600,000,000	
BUS01U On 30/09/2016 Spot Bond			100.00000	29.44323	100.00000	29.37190			0.00	0	0	
Total BUS01U SPOT									0.00	0	0	
Total For BUS01U									0.00	0	0	
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	99.85383				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	100.45887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.12000	109.97197	9.12000	109.94488				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	106.60905				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			9.02000	102.93565	9.02000	102.91057				0.00	0	620,000,000
Total CBL11 SPOT										0.00	0	620,000,000
Total For CBL11										0.00	0	620,000,000
CBL12 On 06/09/2018 Spot Bond			12.13000	100.58422	12.13000	100.55149				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	99.44811				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			12.03000	102.57820	12.03000	102.54563				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.53915				0.00	0	0
Total CBL15 SPOT										0.00	0	0
Total For CBL15										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.01000	101.51052	9.01000	101.48582				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	98.63989				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			12.03000	99.85974	12.03000	99.82805				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	101.39667				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	97.94969				0.00	195,000,000	65,000,000

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 CBL20 SPOT										0.00	195,000,000	65,000,000
Total For CBL20										0.00	195,000,000	65,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.71082				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			9.80000	95.45125	9.80000	95.42602				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.62000	122.77397	9.62000	122.74246				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			9.90000	110.37638	9.90000	110.34724				0.00	0	0
Total CCT02 SPOT										0.00	0	0
Total For CCT02										0.00	0	0
CCT03 On 15/03/2025 Spot Bond			8.78000	118.53352	8.78000	118.50540				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.05837				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			11.32000	103.28061	11.32000	103.24920				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	103.70752				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.80912				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	104.79220	10.00000	104.76480				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.83721				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	102.03258				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.26193				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	102.15008				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.21734				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.73891				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	101.80633				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.88382				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.74007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.73259				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	100.77211				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN15(On 14/02/2015 Spot Bond				100.00000	0.00000	100.62176				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN17(On 20/12/2015 Spot Bond				100.00000	0.00000	99.74195				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17(On 20/03/2016 Spot Bond				100.00000	0.00000	100.54842				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	104.46539	10.11000	104.43740				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	101.37314				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	121.78919	2.76000	121.78013				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19(On 24/08/2016 Spot Bond				100.00000	0.00000	104.03475				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19(On 29/08/2021 Spot Bond			3.14000	118.92028	3.14000	121.73774				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19(On 31/08/2016 Spot Bond			8.25000	102.30406	8.25000	102.28122				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN19(On 13/09/2021 Spot Bond			2.82000	129.24791	2.82000	123.37352				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	126.87383	2.40000	121.10873				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	99.63523				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			8.35500	101.54639	8.35500	101.52355				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.09666				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	101.11385				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			8.40500	101.62176	8.40500	101.59877				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			8.40500	101.62176	8.40500	101.59877				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			8.45500	100.45188	8.45500	100.42903				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	99.73553				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	99.70797				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	101.14608				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN233 On 25/11/2020 Spot Bond			10.00000	104.79200	10.00000	104.76500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 17/01/2015 Spot Bond				100.00000	0.00000	101.14608				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	104.79200	10.00000	104.76500				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	100.54616				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	99.73198				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24 On 24/02/2015 Spot Bond				100.00000	0.00000	100.33339				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.35356				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	102.74360	9.35000	102.71810				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	102.74360	9.35000	102.71810				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24 On 25/02/2015 Spot Bond				100.00000	0.00000	100.31233				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN24 On 25/02/2015 Spot Bond				100.00000	0.00000	100.31314				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN24 On 14/03/2015 Spot Bond				100.00000	0.00000	100.01221				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.68101				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.73534				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.73820				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.68101				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.68101				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.74068				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	102.58028				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	102.18293				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	102.68515				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	102.68515				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	102.68515				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	102.08864				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			8.86000	104.76991	8.86000	104.74482				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.74712				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	99.69877				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	100.11228				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.11415				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.16090				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.33720				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.37297				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	100.34350				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	101.21318				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	101.05020				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.84831				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	101.63956				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	99.74804				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	101.03980				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.68058				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	102.10189				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.87753				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	104.24571				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	104.79200	10.00000	104.76500				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.60076				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.85707				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.64445				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	99.71726				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.60097				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.75847				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	101.75131				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	129.72785				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	101.03648				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	130.15965				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	129.15654				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	129.84228				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	124.93424				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	125.24993				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.61914				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.40500	97.48848	10.40500	96.07690				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			10.92500	96.90479	10.92500	97.61118				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.67424				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	99.69835				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.60534				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	101.02806				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.95882				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.69141	8.80500	100.95667				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	99.73496				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	101.03816				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	121.70713				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	99.72286				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	99.71796				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.69900				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	99.72917				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	97.50747				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	99.62077				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	77.65492				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	99.70356				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	101.67424				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	111.91187				0.00	0	5,000,000,000
Total CLN335 SPOT										0.00	0	5,000,000,000
Total For CLN335										0.00	0	5,000,000,000
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	111.95752				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.96192				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	99.65099				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.68388				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	99.62315				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	99.69056				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	99.76445				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	99.70815				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.95271				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.65546				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	101.63570				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.91040				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	102.18945				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	102.55532				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	100.88716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	101.00067				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	99.75851				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	101.57814	10.55000	102.26903				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			9.58500	107.41399	9.58500	108.11766				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	101.72639				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	100.86430				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			11.72500	108.92048	11.72500	109.77355				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	100.92244				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			11.75500	109.50545	11.75500	109.40354				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			10.18500	108.85244	10.18500	108.76432				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	100.92244				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	101.01548				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	99.67940				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	99.74052				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	99.73496				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	99.73496				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.74552				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.10000	105.87772	9.10000	105.79966				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	102.06823				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	99.70717				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	102.35621	10.55000	102.32714				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	102.45526	11.00000	99.78830				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.00000	0.00000	101.01075				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	99.70227				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	101.02371				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			11.51500	105.68839	11.51500	105.59038				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	99.67351				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	99.73496				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	101.09861				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	99.71698				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.86463				0.00	3,448,939,000	3,448,939,000
Total CLN389 SPOT										0.00	3,448,939,000	3,448,939,000
Total For CLN389										0.00	3,448,939,000	3,448,939,000
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	101.28851				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	99.75622				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	99.74804				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	87.60155				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	99.73333				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	39.85503	7.01000	40.46541				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	169.27543				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			8.15500	100.90618	8.15500	144.34289				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			7.77000	36.74859	7.77000	161.88909				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			7.77000	37.18054	7.77000	162.17293				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	93.98827				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	93.93687				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.40545				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.40545				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	99.73229				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0 On 20/12/2016 Spot Bond				100.00000	0.00000	99.75030				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				100.00000	0.00000	99.74681				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.00000	0.00000	101.39664				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				100.00000	0.00000	99.73006				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	101.02806				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	99.75426				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	99.74150				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	99.74314				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	99.74150				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.33900				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.33659				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			8.87000	107.66584	8.87000	105.94617				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			8.37000	102.01558	8.37000	101.99260				0.00	0	750,000,000

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 COJ04 SPOT										0.00	0	750,000,000
Total For COJ04										0.00	0	750,000,000
COJ05 On 05/06/2023 Spot Bond			9.74000	114.21009	9.74000	114.18026				0.00	0	20,000,000,000
Total COJ05 SPOT										0.00	0	20,000,000,000
Total For COJ05										0.00	0	20,000,000,000
COJ06 On 09/12/2015 Spot Bond			8.15000	102.55553	8.15000	102.53302				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			9.31000	109.19707	9.31000	109.16962				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			9.36500	105.10756	9.36500	105.08114				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			9.73500	98.19522	9.73500	98.16959				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			10.50000	99.77747	10.50000	99.74942				0.00	0	0
Total COT02 SPOT										0.00	0	0
Total For COT02										0.00	0	0
COT03 On 05/06/2028 Spot Bond			10.50000	92.73953	10.50000	92.71346				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.25836				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	100.18942				0.00	0	0
Total CPL005 SPOT										0.00	0	0
Total For CPL005										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	101.07756				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.30911				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.65298				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL022 On 23/04/2015 Spot Bond				100.00000	0.00000	100.97808				0.00	0	0
Total CPL023 SPOT										0.00	0	0
Total For CPL023										0.00	0	0
CPL023 On 27/11/2017 Spot Bond				100.00000	0.00000	100.18761				0.00	240,000,000	120,000,000
Total CPL024 SPOT										0.00	240,000,000	120,000,000
Total For CPL024										0.00	240,000,000	120,000,000
CPV01 On 30/06/2029 Spot Bond			11.07500	100.88114	11.07500	104.42242				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	13.01911	100.00000	12.98688				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	5.64938	100.00000	5.63135				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	13.82231	100.00000	13.77820				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.87130				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.69500	100.05120	7.69500	99.28035				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	100.25891				0.00	0	0
Total DENG53 SPOT										0.00	0	0
Total For DENG53										0.00	0	0
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	100.12074				0.00	0	0
Total DENG54 SPOT										0.00	0	0
Total For DENG54										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.35864				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	56.27493	100.00000	55.85253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.01910				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.38957				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	102.80470				0.00	0	0
Total DLTC06 SPOT										0.00	0	0
Total For DLTC06										0.00	0	0
DLTC07 On 04/02/2015 Spot Bond				100.00000	0.00000	102.42761				0.00	0	0
Total DLTC07 SPOT										0.00	0	0
Total For DLTC07										0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	98.79821				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	99.65164				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	101.66027				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL006 On 22/03/2019 Spot Bond				100.00000	0.00000	102.59590				0.00	0	0
Total DOL006 SPOT										0.00	0	0
Total For DOL006										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	99.69736				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	102.06584				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			8.30000	103.45004	8.30000	103.42706				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			7.20500	110.81228	7.20500	110.79085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.12000	108.73007	8.12000	108.70656			175,392,000,000.00	21,600,000	1,790,000,000
Total DV22 SPOT									175,392,000,000.00	21,600,000	1,790,000,000
Total For DV22									175,392,000,000.00	21,600,000	1,790,000,000
DV23 On 27/02/2023 Spot Bond			8.79500	109.79759	8.79500	109.77191			338,206,448,000.00	38,454,400	1,137,296,600
Total DV23 SPOT									338,206,448,000.00	38,454,400	1,137,296,600
Total For DV23									338,206,448,000.00	38,454,400	1,137,296,600
DV24 On 18/02/2024 Spot Bond			8.99500	107.28681	8.99500	107.26117			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV29 On 18/02/2029 Spot Bond			9.12000	110.84340	9.12000	110.81654			0.00	0	300,000,000
Total DV29 SPOT									0.00	0	300,000,000
Total For DV29									0.00	0	300,000,000
DVC00:On 09/12/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DVC003 SPOT									0.00	0	0
Total For DVC003									0.00	0	0
DVC00:On 12/12/2014 Spot Bond				100.00000	0.00000	99.96449			0.00	0	0
Total DVC004 SPOT									0.00	0	0
Total For DVC004									0.00	0	0
DVC00:On 23/06/2015 Spot Bond				100.00000	0.00000	101.43727			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	101.32623			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	99.90649			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	100.35712			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		100.00000	100.00000			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		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 DVC010 SPOT										0.00	0	0
Total For DVC010										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.52867				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	99.85906				0.00	0	1,900,000,000
Total DVF17 SPOT										0.00	0	1,900,000,000
Total For DVF17										0.00	0	1,900,000,000
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.84081				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			7.60500	131.45497	7.60500	131.42831				0.00	0	2,000,000,000
Total E170 SPOT										0.00	0	2,000,000,000
Total For E170										0.00	0	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	93.50410				0.00	0	1,500,000,000
Total EDC01 SPOT										0.00	0	1,500,000,000
Total For EDC01										0.00	0	1,500,000,000
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			2.24000	100.47959	2.24000	115.79010				0.00	0	15,000,000,000
Total EL037 SPOT										0.00	0	15,000,000,000
Total For EL037										0.00	0	15,000,000,000
EL15 On 29/06/2015 Spot Bond			0.20000	102.88848	0.20000	137.01644				0.00	0	2,200,000,000
Total EL15 SPOT										0.00	0	2,200,000,000
Total For EL15										0.00	0	2,200,000,000
EL28 On 02/05/2028 Spot Bond			2.03000	123.98979	2.05000	123.70163				0.00	0	5,505,000,000
Total EL28 SPOT										0.00	0	5,505,000,000
Total For EL28										0.00	0	5,505,000,000
EL29 On 19/11/2029 Spot Bond			2.06000	111.15227	2.06000	111.14599				0.00	0	4,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL29 SPOT									0.00	0	4,800,000,000
Total For EL29									0.00	0	4,800,000,000
EL30 On 29/07/2030 Spot Bond			2.07000	112.12202	2.07000	112.11574			0.00	0	4,300,000,000
Total EL30 SPOT									0.00	0	4,300,000,000
Total For EL30									0.00	0	4,300,000,000
EL31 On 02/06/2031 Spot Bond			2.13500	102.95627	2.13500	102.95026			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			2.22000	100.81743	2.22000	116.16873			0.00	0	15,000,000,000
Total EL36 SPOT									0.00	0	15,000,000,000
Total For EL36									0.00	0	15,000,000,000
EMM01 On 28/07/2020 Spot Bond			9.20000	109.75368	9.20000	109.72686			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			9.05000	110.50445	9.05000	110.47743			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.55000	104.06507	9.55000	104.03825			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			9.74500	96.25176	9.74500	97.90885			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			9.89500	107.45840	9.89500	105.18790			0.00	0	4,333,332,900
Total EMM05 SPOT									0.00	0	4,333,332,900
Total For EMM05									0.00	0	4,333,332,900
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.48640			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	94.79223			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	99.96244			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.72450			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF004 On 06/11/2016 Spot Bond				100.00000	0.00000	100.69685				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	100.42869				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.66019				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	100.89075				0.00	0	0
Total EPFC13 SPOT										0.00	0	0
Total For EPFC13										0.00	0	0
EQ209U On 11/06/2015 Spot Bond			100.00000	76.70000	100.00000	66.21449				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ212U On 12/02/2015 Spot Bond			100.00000	91.35661	100.00000	91.14364				0.00	0	0
Total EQ212U SPOT										0.00	0	0
Total For EQ212U										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			11.13000	106.64660	11.13000	106.61522				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	103.91465				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	99.84566				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	101.69359				0.00	0	120,000,000
Total EQS06 SPOT										0.00	0	120,000,000
Total For EQS06										0.00	0	120,000,000
EQS07 On 09/04/2018 Spot Bond			9.51000	99.08478	9.51000	99.05949				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	101.44401				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.26108				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.50560				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.53656				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	104.79200	10.00000	104.76500				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.45486				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.47324				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.45117				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.46650				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.46233				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.45611				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.07500	102.64041	7.07500	102.62080			0.00	0	300,000,000
Total ES15 SPOT									0.00	0	300,000,000
Total For ES15									0.00	0	300,000,000
ES18 On 20/04/2018 Spot Bond			7.46000	106.53473	7.46000	106.51330		249,701,120,000.00		33,472,000	19,667,309,900
Total ES18 SPOT								249,701,120,000.00		33,472,000	19,667,309,900
Total For ES18								249,701,120,000.00		33,472,000	19,667,309,900
ES23 On 25/01/2023 Spot Bond			8.16500	114.50022	8.16500	114.47532		2,042,115,490,000.00		250,106,000	4,981,007,400
Total ES23 SPOT								2,042,115,490,000.00		250,106,000	4,981,007,400
Total For ES23								2,042,115,490,000.00		250,106,000	4,981,007,400
ES26 On 02/04/2026 Spot Bond			8.49000	96.89611	8.49000	96.87398		1,012,783,137,000.00		119,291,300	4,251,990,300
Total ES26 SPOT								1,012,783,137,000.00		119,291,300	4,251,990,300
Total For ES26								1,012,783,137,000.00		119,291,300	4,251,990,300
ES33 On 15/09/2033 Spot Bond			9.21500	86.60432	9.20500	86.66104		089,482,556,258,500.00	118,229,251,900	133,394,026,400	
Total ES33 SPOT								19,482,556,258,500.00	118,229,251,900	133,394,026,400	
Total For ES33								19,482,556,258,500.00	118,229,251,900	133,394,026,400	
ES42 On 25/04/2042 Spot Bond			9.25500	93.60711	9.25500	93.58384		4,627,500,000,000.00	500,000,000	21,200,000,000	
Total ES42 SPOT								4,627,500,000,000.00	500,000,000	21,200,000,000	
Total For ES42								4,627,500,000,000.00	500,000,000	21,200,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.45333		0.00		0	0
Total EXX01 SPOT								0.00		0	0
Total For EXX01								0.00		0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.46739		0.00		0	0
Total EXX02 SPOT								0.00		0	0
Total For EXX02								0.00		0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.34083		0.00		0	0
Total FIFB01 SPOT								0.00		0	0
Total For FIFB01								0.00		0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.12742		0.00		0	0
Total FIFB02 SPOT								0.00		0	0
Total For FIFB02								0.00		0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.60116		0.00		0	0
Total FIFB03 SPOT								0.00		0	0
Total For FIFB03								0.00		0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.40890		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	101.73836				0.00	0	0
Total FIFC12 SPOT										0.00	0	0
Total For FIFC12										0.00	0	0
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	101.22065				0.00	0	0
Total FIFC13 SPOT										0.00	0	0
Total For FIFC13										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	100.37185				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	100.15527				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.27947	100.00000	11.25215				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.97731	100.00000	10.95072				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	99.90298				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	98.44415				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	99.89084				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	99.88276				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			9.03000	98.01635	9.03000	102.23143				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	99.99998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.99992			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	100.97966			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	103.19705			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.18244			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.18545			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			9.80000	101.60173	9.80000	101.15752			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.73000	109.73045	10.73000	109.69911		203,870,000,000,000.00	19,000,000,000	4,750,000,000	
Total FRBC21 SPOT								13,870,000,000,000.00	19,000,000,000	4,750,000,000	
Total For FRBC21								13,870,000,000,000.00	19,000,000,000	4,750,000,000	
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.98671			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.12000	132.71434	2.12000	133.59701			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.14000	127.40341	2.14000	275.42623			0.00	0	300,000,000
Total FRBI23 SPOT									0.00	0	300,000,000
Total For FRBI23									0.00	0	300,000,000
FRBI25 On 31/01/2025 Spot Bond			2.35500	105.21426	2.35500	111.83483			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			2.39000	102.89334	2.39000	162.07969			0.00	0	1,050,000,000

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 FRBI28 SPOT										0.00	0	1,050,000,000
Total For FRBI28										0.00	0	1,050,000,000
FRBI33 On 07/12/2033 Spot Bond			2.17500	119.78516	2.17500	219.27439				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			7.38000	107.65601	7.38000	107.63445				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			7.77100	63.96877	7.77100	63.33116				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.44900	40.98349	9.44900	40.07699				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			9.69000	39.66794	9.69000	38.75472				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC02 On 02/03/2015 Spot Bond			100.00000	81.83857	100.00000	81.65548				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC03 On 27/03/2015 Spot Bond			100.00000	84.06236	100.00000	83.88427				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	100.19351				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	102.09482				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.81418				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.99121				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	100.43534	7.47000	98.00000				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 FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.43534	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	101.97256				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 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
FRC119 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
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.88004				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	99.73133				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 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
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.94030				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.34974	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 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
FRC126 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
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	102.06292				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128(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
FRC129(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
FRC130(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
FRC131(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
FRC132(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
FRC133(On 20/09/2017 Spot Bond				100.00000	0.00000	102.54221				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134(On 20/09/2017 Spot Bond				100.00000	0.00000	102.46703				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135(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
FRC136(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
FRC137(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
FRC138(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
FRC139(On 20/09/2017 Spot Bond				100.00000	0.00000	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 FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	20.07341	100.09221	20.02421				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.76165				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	112.15322				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	102.33204				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	104.38905				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.94794				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.96956				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.79902				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.84345				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154: On 20/12/2017 Spot Bond				100.00000	0.00000	102.41332				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155: On 20/12/2017 Spot Bond				100.00000	0.00000	101.81116				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161: On 14/12/2018 Spot Bond			13.22500	59.36203	13.22500	59.34081				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162: On 20/03/2018 Spot Bond				100.00000	0.00000	101.70783				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163: On 20/03/2018 Spot Bond				100.00000	0.00000	101.70998				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166: On 20/03/2018 Spot Bond				100.00000	0.00000	102.50498				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167: On 20/06/2018 Spot Bond				100.00000	0.00000	101.78749				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168: On 31/01/2025 Spot Bond			3.58500	96.80999	3.58500	100.14839				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169: On 20/06/2018 Spot Bond				100.00000	0.00000	101.86497				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170: On 20/06/2018 Spot Bond				100.00000	0.00000	101.86497				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171: On 21/02/2018 Spot Bond				100.00000	0.00000	100.43912				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172: On 30/06/2017 Spot Bond				100.00000	0.00000	101.67424				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				100.00000	0.00000	99.88257				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	101.75734				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.71644				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	100.87729				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	102.00914				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	100.63511				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	100.86825				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	101.08738				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	102.30587				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	101.82623				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	102.25819				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	101.69706				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				100.00000	0.00000	101.84345				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.84345				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 14/03/2016 Spot Bond				100.00000	0.00000	99.90784				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190 On 02/04/2017 Spot Bond				100.00000	0.00000	101.44826				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	101.52732				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 08/04/2016 Spot Bond				100.00000	0.00000	101.59697				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193 On 25/11/2020 Spot Bond			10.00000	104.79200	10.00000	104.76500				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	101.25748				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194 On 20/06/2024 Spot Bond				100.00000	0.00000	101.94675				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	101.24267				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	101.57911				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	101.21953				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	101.22285				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	101.20076				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC201 On 17/04/2016 Spot Bond				100.00000	0.00000	101.09074				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC202 On 17/04/2017 Spot Bond				100.00000	0.00000	101.20076				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC203 On 17/04/2016 Spot Bond				100.00000	0.00000	101.08634				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC204 On 06/05/2017 Spot Bond				100.00000	0.00000	100.77501				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC205 On 06/05/2017 Spot Bond			8.75000	101.09973	8.75000	100.80292				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC206 On 20/06/2019 Spot Bond				100.00000	0.00000	103.64998				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.23783	100.00000	10.20552				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	9.35402	100.00000	9.32449				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	101.79039				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	1.65489	100.00000	1.64631				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	101.62982			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	26.74728	100.00000	26.54651			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.00000	0.00000	100.73118			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	8.98340	100.00000	8.94302			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	24.45990	100.00000	24.27630			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21(On 07/11/2019 Spot Bond				100.00000	0.00000	100.73115			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	11.41945	100.00000	11.33374			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.72937			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.69279			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC21(On 04/11/2019 Spot Bond				100.00000	0.00000	100.80125			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	100.75244			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC22(On 31/01/2022 Spot Bond			2.93000	100.16861	2.93000	126.85296			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.61976				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.61165				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.61165				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.44779				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.95438				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.94362				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	99.99972				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.98045				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.46000	117.27857	3.46000	122.65133				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.97816				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.99758				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.51000	107.82602	3.51000	122.26326				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71 On 31/01/2022 Spot Bond			3.49000	105.43603	3.49000	122.41832			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.86000	102.12103	2.86000	127.53644			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.93000	101.42205	2.93000	134.83827			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.09920			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.72775			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.96524			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	102.55942			0.00	0	0
Total FRC85 SPOT									0.00	0	0
Total For FRC85									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	102.28463			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	102.20264			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	101.89295			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.89080			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.91947			0.00	0	0
Total FRC97 SPOT									0.00	0	0
Total For FRC97									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD00: On 14/03/2016 Spot Bond				100.00000	0.00000	99.91119				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	11.09493	100.00000	11.06775				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02: On 01/06/2016 Spot Bond			100.00000	33.59060	100.00000	33.50742				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04: On 04/07/2015 Spot Bond			100.00000	63.45443	100.00000	63.25632				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09: On 26/06/2017 Spot Bond			100.00000	18.13293	100.00000	18.07569				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD12: On 20/03/2018 Spot Bond			100.00000	7.83298	100.00000	7.73435				0.00	0	0
Total FRD12U SPOT										0.00	0	0
Total For FRD12U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			5.00000	151.82011	5.00000	151.79956				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.49254				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.06818				0.00	0	232,115,600
Total FRJ16 SPOT										0.00	0	232,115,600
Total For FRJ16										0.00	0	232,115,600
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.15796				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.46602				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.82254				0.00	0	43,300,000
Total FRJ19 SPOT										0.00	0	43,300,000
Total For FRJ19										0.00	0	43,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.36425			0.00	0	42,700,000
Total FRJ20 SPOT									0.00	0	42,700,000
Total For FRJ20									0.00	0	42,700,000
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.29015			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS10 On 15/01/2024 Spot Bond			1.94800	83.91203	1.94800	107.21242			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			2.34000	104.66510	2.34000	137.53557			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	101.00100			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	101.37384	10.38000	101.34562			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	101.37384	10.38000	101.34562			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	100.99455			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			2.48000	102.21723	2.48000	110.96800			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			2.48500	210.64025	2.48500	209.73499			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			2.45000	111.56555	2.45000	111.55816			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	101.17637			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.51500	209.74969	2.51500	208.83886			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.09763			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.44000	110.98681	2.44000	110.97949			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			2.54000	109.80648	2.54000	109.79893			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	101.35995			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	50.01400			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	100.62285			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			2.64500	108.63095	2.64500	107.78872			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			2.63500	113.75165	2.63500	260.11595			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			2.68500	112.08596	2.68500	258.27544			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			2.37000	97.84423	2.37000	97.77607			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS123 On 07/12/2033 Spot Bond			2.71500	160.21900	2.71500	202.98242			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.65000	122.72326	2.65000	265.30481		10,467,500,000,000.00	3,950,000,000	3,950,000,000	
Total FRS36 SPOT								10,467,500,000,000.00	3,950,000,000	3,950,000,000	
Total For FRS36								10,467,500,000,000.00	3,950,000,000	3,950,000,000	
FRS37 On 07/12/2023 Spot Bond			2.15000	127.30962	2.15000	275.22339		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			2.87000	120.76783	2.87000	261.07596		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			2.59000	102.02881	2.59000	129.63519		0.00	0	0	
Total FRS46 SPOT								0.00	0	0	
Total For FRS46								0.00	0	0	
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.94344		0.00	1,400,000,000	700,000,000	
Total FRS49 SPOT								0.00	1,400,000,000	700,000,000	
Total For FRS49								0.00	1,400,000,000	700,000,000	
FRS51 On 31/01/2022 Spot Bond			2.12000	133.60467	2.12000	129.51205		0.00	0	0	
Total FRS51 SPOT								0.00	0	0	
Total For FRS51								0.00	0	0	
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.14599		0.00	0	0	
Total FRS56 SPOT								0.00	0	0	
Total For FRS56								0.00	0	0	
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.38702		0.00	0	0	
Total FRS59 SPOT								0.00	0	0	
Total For FRS59								0.00	0	0	
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.78165		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			2.32000	111.22050	2.32000	111.21353		0.00	0	0	
Total FRS64 SPOT								0.00	0	0	
Total For FRS64								0.00	0	0	
FRS69 On 31/05/2017 Spot Bond			104.97509	21.16571	104.97509	21.11097		0.00	0	0	
Total FRS69 SPOT								0.00	0	0	
Total For FRS69								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS73 On 12/06/2017 Spot Bond			101.07593	22.47245	101.07593	22.41688				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	15.82204	100.44759	15.78314				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	21.05622	100.76967	21.00429				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.00500	119.74500	2.00500	119.73845				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			2.30000	98.02246	2.30000	112.39225				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	98.65279				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			2.33000	97.75703	2.33000	112.08782				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.28585				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			2.35000	125.45099	2.35000	343.61526				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.63976				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.28138			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
FRX15 On 14/03/2015 Spot Bond			6.43000	102.69256	6.43000	102.67477			0.00	0	2,100,000,000
Total FRX15 SPOT									0.00	0	2,100,000,000
Total For FRX15									0.00	0	2,100,000,000
FRX16 On 15/09/2016 Spot Bond			7.44500	102.80418	7.44500	102.78342			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.77000	103.80498	7.77000	103.78312			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			7.91000	109.12620	7.91000	109.10296			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.37500	103.11701	8.37500	103.09364		72,862,500,000.00		8,700,000	960,000,000
Total FRX19 SPOT								72,862,500,000.00		8,700,000	960,000,000
Total For FRX19								72,862,500,000.00		8,700,000	960,000,000
FRX20 On 01/10/2020 Spot Bond			8.57000	102.49483	8.57000	102.47121			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			9.15500	94.16951	9.15500	94.14623			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			9.20000	110.02154	9.20000	109.99436			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			9.54000	102.53422	9.54000	101.52100			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			9.90000	99.66837	9.90000	99.64220			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX45 On 14/04/2045 Spot Bond			9.86000	83.40701	9.86000	83.38497				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	101.49020				0.00	0	0
Total FS1A2 SPOT										0.00	0	0
Total For FS1A2										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.54423				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.56583				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.61979				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.70616				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.77093				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	102.05155				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.37663				0.00	0	0
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.39274				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.22789				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.40730			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.42347			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.43693			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.49610			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.43840			0.00	0	0
Total GBL01 SPOT									0.00	0	0
Total For GBL01									0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	101.55833			0.00	0	0
Total GFC03 SPOT									0.00	0	0
Total For GFC03									0.00	0	0
GFC04 On 11/04/2017 Spot Bond			8.77000	103.04605	8.77000	103.02176			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT31 On 05/02/2015 Spot Bond				100.00000	0.00000	100.94315			0.00	0	0
Total GPT31 SPOT									0.00	0	0
Total For GPT31									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	12.99329	100.00000	2.24401		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total GRB01U SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For GRB01U								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
GRB02 On 08/12/2017 Spot Bond			100.00000	19.13063	100.00000	8.97604		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total GRB02U SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For GRB02U								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
GRB03 On 03/03/2019 Spot Bond			100.00000	10.68072	100.00000	3.17638		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total GRB03U SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For GRB03U								10,000,000,000,000.00	50,000,000,000	50,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.85598				0.00	0	0
Total GRH1A1 SPOT										0.00	0	0
Total For GRH1A1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.87373				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.90803				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.95057				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.00958				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
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.22855				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.16162				0.00	173,333,300	173,333,300
Total GRT03 SPOT										0.00	173,333,300	173,333,300
Total For GRT03										0.00	173,333,300	173,333,300
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	100.97265				0.00	630,000,000	630,000,000
Total GRT04 SPOT										0.00	630,000,000	630,000,000
Total For GRT04										0.00	630,000,000	630,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	100.99790			0.00	0	711,006,400
Total GRT05 SPOT									0.00	0	711,006,400
Total For GRT05									0.00	0	711,006,400
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	99.98068			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.41672			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.59060			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	915,700,000
Total GRX01U SPOT									0.00	0	915,700,000
Total For GRX01U									0.00	0	915,700,000
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.30060			0.00	0	0
Total GSIS02 SPOT									0.00	0	0
Total For GSIS02									0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	101.41198			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	102.74262			0.00	0	271,800,000
Total GSIZ16 SPOT									0.00	0	271,800,000
Total For GSIZ16									0.00	0	271,800,000
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.11688			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	14.84228	100.00000	14.73087			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.30345			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	99.90311			0.00	0	0
Total HILB02 SPOT									0.00	0	0
Total For HILB02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.76897				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.77798				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC16 On 22/01/2015 Spot Bond				100.00000	0.00000	100.98422				0.00	0	0
Total HILC16 SPOT										0.00	0	0
Total For HILC16										0.00	0	0
HILC17 On 05/02/2015 Spot Bond				100.00000	0.00000	100.95203				0.00	0	0
Total HILC17 SPOT										0.00	0	0
Total For HILC17										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.08642				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			7.28860	102.10673	7.28860	98.48536				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.13491				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			8.28911	101.77208	8.28911	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.19723				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			8.73953	101.83516	8.73953	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.27336				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.17436				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.30631				0.00	0	0
Total HPF02 SPOT										0.00	0	0
Total For HPF02										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.35183				0.00	0	0
Total HPF03 SPOT										0.00	0	0
Total For HPF03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.71354			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	104.79200	10.00000	104.76500			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			8.80000	105.21704	8.80000	105.19243			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.84500	112.05298	7.84500	112.02955		98,062,500,000.00		12,500,000	920,000,000
Total HWAY20 SPOT								98,062,500,000.00		12,500,000	920,000,000
Total For HWAY20								98,062,500,000.00		12,500,000	920,000,000
HWAY2 On 07/12/2023 Spot Bond			1.96000	129.10573	1.96000	279.10774		0.00	0	0	13,178,900,000
Total HWAY23 SPOT								0.00	0	0	13,178,900,000
Total For HWAY23								0.00	0	0	13,178,900,000
HWAY2 On 07/12/2024 Spot Bond			1.96000	132.03333	1.96000	285.43679		0.00	0	0	0
Total HWAY24 SPOT								0.00	0	0	0
Total For HWAY24								0.00	0	0	0
HWAY3 On 31/07/2034 Spot Bond			9.16500	104.09010	9.16500	104.06476		27,495,000,000.00		3,000,000	12,611,586,800
Total HWAY34 SPOT								27,495,000,000.00		3,000,000	12,611,586,800
Total For HWAY34								27,495,000,000.00		3,000,000	12,611,586,800
HWAY3 On 31/07/2035 Spot Bond			9.16500	104.10378	9.16500	104.07844		0.00	0	0	0
Total HWAY35 SPOT								0.00	0	0	0
Total For HWAY35								0.00	0	0	0
HWF01 On 26/03/2015 Spot Bond			100.00000	96.04222	100.00000	95.78947		0.00	0	0	0
Total HWF01U SPOT								0.00	0	0	0
Total For HWF01U								0.00	0	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	25.02107	100.00000	24.95980		0.00	0	0	0
Total HWF02U SPOT								0.00	0	0	0
Total For HWF02U								0.00	0	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	63.05986	100.00000	62.90709		0.00	0	0	0
Total HWF04U SPOT								0.00	0	0	0
Total For HWF04U								0.00	0	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	30.13521	100.00000	30.06220		0.00	0	0	0
Total HWF05U SPOT								0.00	0	0	0
Total For HWF05U								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF06 On 20/11/2016 Spot Bond			100.00000	22.06737	100.00000	22.01392			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	97.58490	100.00000	97.32810			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	104.79200	10.00000	104.76500			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			1.69000	118.79402	1.69000	118.78858		278,291,793,000.00		164,669,700	104,406,250,600
Total I2025 SPOT								278,291,793,000.00		164,669,700	104,406,250,600
Total For I2025								278,291,793,000.00		164,669,700	104,406,250,600
I2038 On 31/01/2038 Spot Bond			1.72000	127.15864	1.72000	127.15272		206,664,880,000.00		120,154,000	113,851,747,100
Total I2038 SPOT								206,664,880,000.00		120,154,000	113,851,747,100
Total For I2038								206,664,880,000.00		120,154,000	113,851,747,100
I2046 On 31/03/2046 Spot Bond			1.73000	128.65655	1.73000	128.65046		33,069,123,000.00		19,115,100	92,224,358,400
Total I2046 SPOT								33,069,123,000.00		19,115,100	92,224,358,400
Total For I2046								33,069,123,000.00		19,115,100	92,224,358,400
I2050 On 31/12/2050 Spot Bond			1.76000	138.39680	1.76000	138.39021		25,677,696,000.00		14,589,600	59,057,999,400
Total I2050 SPOT								25,677,696,000.00		14,589,600	59,057,999,400
Total For I2050								25,677,696,000.00		14,589,600	59,057,999,400
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	96.95000		0.00		0	0
Total IBC01 SPOT								0.00		0	0
Total For IBC01								0.00		0	0
IBL11 On 12/03/2015 Spot Bond			7.27000	103.30261	7.27000	103.28241		0.00		0	0
Total IBL11 SPOT								0.00		0	0
Total For IBL11								0.00		0	0
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	100.25610		0.00		0	0
Total IBL13 SPOT								0.00		0	0
Total For IBL13								0.00		0	0
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	102.11972		0.00		0	0
Total IBL14 SPOT								0.00		0	0
Total For IBL14								0.00		0	0
IBL21 On 15/03/2016 Spot Bond			7.95500	104.09189	7.95500	104.06945		0.00		0	0
Total IBL21 SPOT								0.00		0	0
Total For IBL21								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22 On 15/03/2018 Spot Bond			7.67000	108.95824	7.67000	108.93559			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			7.77500	103.33481	7.77500	103.31339			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.76350			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			1.70000	101.32857	1.70000	130.61632			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			2.19000	104.67458	2.19000	132.99827			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.54077			0.00	0	0
Total IBL37 SPOT									0.00	0	0
Total For IBL37									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	102.07059			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			7.79000	104.46137	7.79000	104.43944			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	100.15672			0.00	0	300,000,000
Total IBL40 SPOT									0.00	0	300,000,000
Total For IBL40									0.00	0	300,000,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	100.86853			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.58524			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	104.79200	10.00000	104.76500			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/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
IBL45 On 21/12/2018 Spot Bond			8.36000	98.57623	8.36000	102.54434			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.79500	96.68677	8.79500	96.66416		35,180,000,000.00	4,000,000	2,460,000,000	
Total IBL46 SPOT								35,180,000,000.00	4,000,000	2,460,000,000	
Total For IBL46								35,180,000,000.00	4,000,000	2,460,000,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	99.79982		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			7.87000	99.86203	7.87000	99.84086		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			8.84500	104.35689	8.84500	104.30874		0.00	0	0	
Total IBL50 SPOT								0.00	0	0	
Total For IBL50								0.00	0	0	
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.66077		0.00	0	0	
Total IBL52 SPOT								0.00	0	0	
Total For IBL52								0.00	0	0	
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.79769		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	101.62514	7.90000	101.60375		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			8.14000	102.82194	8.14000	102.79965		0.00	0	0	
Total IBL55 SPOT								0.00	0	0	
Total For IBL55								0.00	0	0	
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.87886		0.00	0	0	
Total IBL56 SPOT								0.00	0	0	
Total For IBL56								0.00	0	0	
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.52431		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			7.44000	104.89207	7.44000	104.87125		0.00	0	0	
Total IBL58 SPOT								0.00	0	0	
Total For IBL58								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL59 On 17/02/2019 Spot Bond			8.10000	106.75607	8.10000	106.73304				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.21500	109.55779	9.21500	109.53097				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.41937				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.91162				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.82666				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.84383				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.86087				0.00	0	50,000,000
Total IBL65 SPOT										0.00	0	50,000,000
Total For IBL65										0.00	0	50,000,000
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00640	100.00000	0.00638				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.03083				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	100.98388				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			8.45000	100.62802	8.45000	100.60515				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.32569				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.33637			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			9.50000	105.88879	9.50000	100.73064			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.72015	5.00000	100.70660			0.00	0	0
Total IDCP01 SPOT									0.00	0	0
Total For IDCP01									0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	100.72015	5.00000	100.70660			0.00	0	0
Total IDCP02 SPOT									0.00	0	0
Total For IDCP02									0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.80087	5.00000	101.78721			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	100.72166	5.00000	100.70800			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	100.96743	4.00000	100.95638			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	103.19630	4.00000	100.58928			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	33.72791	100.00000	33.62261			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	33.53764	100.00000	33.43293			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	33.53764	100.00000	33.43293			0.00	0	0
Total IDW03U SPOT									0.00	0	0
Total For IDW03U									0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	106.40360	9.20000	106.37732			0.00	0	0
Total IFM01 SPOT									0.00	0	0
Total For IFM01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	101.65562			0.00	0	0
Total IHL01 SPOT									0.00	0	0
Total For IHL01									0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	101.65562			0.00	0	0
Total IHL02 SPOT									0.00	0	0
Total For IHL02									0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.54619			0.00	0	0
Total IHL03 SPOT									0.00	0	0
Total For IHL03									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.24125	100.00000	7.22332			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IM1002 On 12/01/2015 Spot Bond				100.00000	0.00000	101.40274			0.00	0	0
Total IM1002 SPOT									0.00	0	0
Total For IM1002									0.00	0	0
IM103U On 26/01/2015 Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0
Total IM103U SPOT									0.00	0	0
Total For IM103U									0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.70500	102.15975	8.70500	102.13593			0.00	0	0
Total IN04 SPOT									0.00	0	0
Total For IN04									0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.44000			0.00	0	0
Total IN09 SPOT									0.00	0	0
Total For IN09									0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	14.26081	100.00000	14.22626			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	63.45443	100.00000	63.25632			0.00	0	0
Total IN253U SPOT									0.00	0	0
Total For IN253U									0.00	0	0
IN262U On 15/01/2015 Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0
Total IN262U SPOT									0.00	0	0
Total For IN262U									0.00	0	0
IN268U On 11/12/2014 Spot Bond			100.00000	100.00000	100.00000	99.72678			0.00	0	0
Total IN268U SPOT									0.00	0	0
Total For IN268U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN269U On 25/07/2017 Spot Bond			100.00000	10.79971	100.00000	10.75222			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	20.57979	100.00000	20.38793			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	1.11122	100.00000	1.10909			0.00	0	10,000,000,000
Total IN276U SPOT									0.00	0	10,000,000,000
Total For IN276U									0.00	0	10,000,000,000
IN277U On 30/06/2021 Spot Bond			100.00000	8.74888	100.00000	8.59600			0.00	0	20,000,000,000
Total IN277U SPOT									0.00	0	20,000,000,000
Total For IN277U									0.00	0	20,000,000,000
IN281U On 28/11/2019 Spot Bond			100.00000	13.32439	100.00000	13.21865			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
INA450 On 09/12/2014 Spot Bond			6.25000	99.96577	6.25000	99.98288			0.00	0	0
Total INA450 SPOT									0.00	0	0
Total For INA450									0.00	0	0
INA451 On 17/12/2014 Spot Bond			6.25000	99.89737	6.25000	99.79494			0.00	0	0
Total INA451 SPOT									0.00	0	0
Total For INA451									0.00	0	0
INA502 On 06/01/2015 Spot Bond			6.35000	99.54971	6.35000	99.44637			0.00	0	0
Total INA502 SPOT									0.00	0	0
Total For INA502									0.00	0	0
INA503 On 13/01/2015 Spot Bond			6.40000	99.42470	6.40000	99.32081			0.00	0	0
Total INA503 SPOT									0.00	0	0
Total For INA503									0.00	0	0
INA504 On 20/01/2015 Spot Bond			6.40000	99.30352	6.40000	99.19988			0.00	0	0
Total INA504 SPOT									0.00	0	0
Total For INA504									0.00	0	0
INA505 On 27/01/2015 Spot Bond			6.40000	99.18263	6.40000	99.07924		1,280,000,000,000.00		200,000,000	200,000,000
Total INA505 SPOT								1,280,000,000,000.00		200,000,000	200,000,000
Total For INA505								1,280,000,000,000.00		200,000,000	200,000,000
INA506 On 03/02/2015 Spot Bond			6.40000	99.06203	6.40000	98.95890			0.00	0	0
Total INA506 SPOT									0.00	0	0
Total For INA506									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA507 On 10/02/2015 Spot Bond			6.45000	98.93355	6.45000	98.82988			0.00	0	0
Total INA507 SPOT									0.00	0	0
Total For INA507									0.00	0	0
INA508 On 17/02/2015 Spot Bond			6.45000	98.81262	6.45000	98.70921			0.00	0	0
Total INA508 SPOT									0.00	0	0
Total For INA508									0.00	0	0
INA509 On 24/02/2015 Spot Bond			6.45000	98.69199	6.45000	98.58883			0.00	0	0
Total INA509 SPOT									0.00	0	0
Total For INA509									0.00	0	0
INA511 On 10/03/2015 Spot Bond			100.00000	80.39648	100.00000	100.00000			0.00	0	0
Total INA511 SPOT									0.00	0	0
Total For INA511									0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.83564			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			10.85050	103.55430	10.85050	103.14417			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			10.85050	102.29886	10.85050	102.23576			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.90002			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ING135 SPOT									0.00	0	0
Total For ING135									0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.86371			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.21993	6.50000	101.20214			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.91877			0.00	0	0
Total ING161 SPOT									0.00	0	0
Total For ING161									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	95.47915			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	99.89828			0.00	0	0
Total ING204 SPOT									0.00	0	0
Total For ING204									0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.11245			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	104.79200	10.00000	104.76500			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	101.84345			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	100.11978			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	101.43426			0.00	0	0
Total ING235 SPOT									0.00	0	0
Total For ING235									0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	101.41338			0.00	0	0
Total ING236 SPOT									0.00	0	0
Total For ING236									0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.66374			0.00	0	0
Total ING241 SPOT									0.00	0	0
Total For ING241									0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.54126			0.00	0	0
Total ING242 SPOT									0.00	0	0
Total For ING242									0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.40654			0.00	0	0
Total ING243 SPOT									0.00	0	0
Total For ING243									0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.40208			0.00	0	0
Total ING244 SPOT									0.00	0	0
Total For ING244									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	96.26709			0.00	0	0
Total ING251 SPOT									0.00	0	0
Total For ING251									0.00	0	0
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	102.97659			0.00	0	0
Total ING257 SPOT									0.00	0	0
Total For ING257									0.00	0	0
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	100.99769			0.00	0	0
Total ING263 SPOT									0.00	0	0
Total For ING263									0.00	0	0
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	101.56904			0.00	0	0
Total ING270 SPOT									0.00	0	0
Total For ING270									0.00	0	0
ING273 On 28/02/2015 Spot Bond				100.00000	0.00000	105.28868			0.00	0	0
Total ING273 SPOT									0.00	0	0
Total For ING273									0.00	0	0
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	103.52045			0.00	0	0
Total ING274 SPOT									0.00	0	0
Total For ING274									0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.94342			0.00	0	0
Total ING89 SPOT									0.00	0	0
Total For ING89									0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	104.17205			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	100.79634			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
IP272U On 13/01/2015 Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0
Total IP272U SPOT									0.00	0	0
Total For IP272U									0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.32826			0.00	0	0
Total IPF01 SPOT									0.00	0	0
Total For IPF01									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.79200	10.00000	104.76500			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/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
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	101.21854			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.23432			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			8.46500	102.10376	8.46500	102.08051			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.45424			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.48865			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.51161			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.14621			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	101.20417			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPFC03 On 15/01/2015 Spot Bond				100.00000	0.00000	102.32111			0.00	0	0
Total IPFC03 SPOT									0.00	0	0
Total For IPFC03									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.25000	101.10554	9.25000	101.08027			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.80456			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			8.36000	105.45096	8.36000	105.42711		65,208,000,000.00		7,800,000	2,180,000,000
Total IPL6 SPOT								65,208,000,000.00		7,800,000	2,180,000,000
Total For IPL6								65,208,000,000.00		7,800,000	2,180,000,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL7	On	05/04/2018	Spot Bond				100.00000	0.00000	101.35541			0.00	0	0
Total IPL7 SPOT												0.00	0	0
Total For IPL7												0.00	0	0
IPL8	On	10/10/2020	Spot Bond				100.00000	0.00000	101.31399			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	100.72320			0.00	0	0
Total IPL9 SPOT												0.00	0	0
Total For IPL9												0.00	0	0
IV013	On	22/06/2015	Spot Bond				100.00000	0.00000	101.93282			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			8.45000	106.01351	8.45000	105.98954			0.00	0	0
Total IV014 SPOT												0.00	0	0
Total For IV014												0.00	0	0
IV015	On	20/09/2017	Spot Bond				100.00000	0.00000	101.32213			0.00	0	0
Total IV015 SPOT												0.00	0	0
Total For IV015												0.00	0	0
IV016	On	06/12/2021	Spot Bond				100.00000	0.00000	100.04501			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			3.28000	97.64279	3.28000	126.93515			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			3.57000	142.26848	3.57000	142.25464			0.00	0	0
Total IV019 SPOT												0.00	0	0
Total For IV019												0.00	0	0
IV022	On	02/04/2022	Spot Bond				100.00000	0.00000	101.63610			0.00	0	0
Total IV022 SPOT												0.00	0	0
Total For IV022												0.00	0	0
IV023	On	11/07/2022	Spot Bond				100.00000	0.00000	101.36866			0.00	0	0
Total IV023 SPOT												0.00	0	0
Total For IV023												0.00	0	0
IV024	On	27/07/2022	Spot Bond				100.00000	0.00000	101.29458			0.00	0	0
Total IV024 SPOT												0.00	0	0
Total For IV024												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.95592			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	101.70480			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			3.69000	98.36742	3.69000	99.21652			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			3.69000	98.28542	3.69000	105.47753			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	99.97673			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.64794			0.00	0	510,000,000
Total IV032 SPOT									0.00	0	510,000,000
Total For IV032									0.00	0	510,000,000
IV08 On 30/04/2018 Spot Bond			9.98000	112.09754	9.98000	112.06738			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	101.24918			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			3.67000	140.72234	3.67000	140.70827			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA450 On 11/12/2014 Spot Bond			6.25000	100.00000	6.25000	99.89737			0.00	0	0
Total IVA450 SPOT									0.00	0	0
Total For IVA450									0.00	0	0
IVA502 On 08/01/2015 Spot Bond			6.35000	99.51524	6.35000	99.41197			0.00	0	0
Total IVA502 SPOT									0.00	0	0
Total For IVA502									0.00	0	0
IVA503 On 15/01/2015 Spot Bond			6.40000	99.39004	6.40000	99.28623			0.00	0	0
Total IVA503 SPOT									0.00	0	0
Total For IVA503									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA504 On 22/01/2015 Spot Bond			6.40000	99.26895	6.40000	99.16538			0.00	0	0
Total IVA504 SPOT									0.00	0	0
Total For IVA504									0.00	0	0
IVA505 On 22/01/2015 Spot Bond			6.40000	99.26895	6.40000	99.04483		1,280,000,000,000.00	200,000,000	200,000,000	
Total IVA505 SPOT								1,280,000,000,000.00	200,000,000	200,000,000	
Total For IVA505								1,280,000,000,000.00	200,000,000	200,000,000	
IVA506 On 05/02/2015 Spot Bond			6.40000	99.02763	6.40000	98.92457		0.00	0	0	
Total IVA506 SPOT								0.00	0	0	
Total For IVA506								0.00	0	0	
IVA507 On 12/02/2015 Spot Bond			6.45000	98.89897	6.45000	98.79537		0.00	0	0	
Total IVA507 SPOT								0.00	0	0	
Total For IVA507								0.00	0	0	
IVA508 On 19/02/2015 Spot Bond			6.45000	98.77813	6.45000	98.67478		0.00	0	0	
Total IVA508 SPOT								0.00	0	0	
Total For IVA508								0.00	0	0	
IVA509 On 26/02/2015 Spot Bond			6.45000	98.65758	6.45000	98.55449		0.00	0	0	
Total IVA509 SPOT								0.00	0	0	
Total For IVA509								0.00	0	0	
IVA510 On 05/03/2015 Spot Bond			6.45000	98.53733	6.45000	98.43449		0.00	0	0	
Total IVA510 SPOT								0.00	0	0	
Total For IVA510								0.00	0	0	
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.62697		0.00	0	0	
Total IVC002 SPOT								0.00	0	0	
Total For IVC002								0.00	0	0	
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.44984		0.00	0	0	
Total IVC005 SPOT								0.00	0	0	
Total For IVC005								0.00	0	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	104.79200	10.00000	104.76500		0.00	0	0	
Total IVC005/JIBAR SPOT								0.00	0	0	
Total For IVC005/JIBAR								0.00	0	0	
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.18245		0.00	0	0	
Total IVC006 SPOT								0.00	0	0	
Total For IVC006								0.00	0	0	
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.29346		0.00	0	0	
Total IVC007 SPOT								0.00	0	0	
Total For IVC007								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.39122				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.35657				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.18580				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.21865				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.22655				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.24233				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.17130				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.07948				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.88371				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	99.82173				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.47217				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.26748				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.26484				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	101.46565				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	101.15837				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.95628				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.79259				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	99.83506				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.51638				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.55511				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.55510				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.70000	104.94376	8.70000	105.89326				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	14.97229	100.00000	14.91600				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.93559	100.00000	11.88310				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	101.05415			0.00	0	0
Total IVC039 SPOT									0.00	0	0
Total For IVC039									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.87000	104.72252	8.87000	105.87849			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.90063			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.53227			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	99.90978			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	102.41365			0.00	0	0
Total IVC044 SPOT									0.00	0	0
Total For IVC044									0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.91794			0.00	0	0
Total IVC045 SPOT									0.00	0	0
Total For IVC045									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	102.12921			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			7.25000	105.80605	7.25000	101.08454			0.00	0	0
Total IVC047 SPOT									0.00	0	0
Total For IVC047									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.75668			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.41684			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.15172			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVF57U On 12/02/2015 Spot Bond			100.00000	86.58090	100.00000	86.37908				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.89384				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02 On 22/01/2015 Spot Bond			100.00000	91.10001	100.00000	90.87673				0.00	0	0
Total JDG02U SPOT										0.00	0	0
Total For JDG02U										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.93897				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03 On 21/02/2016 Spot Bond			100.00000	34.39674	100.00000	34.31342				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.62561				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG09 On 29/01/2015 Spot Bond			100.00000	89.53631	100.00000	89.32056				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10 On 29/01/2015 Spot Bond			100.00000	94.31812	100.00000	94.09084				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11 On 04/02/2015 Spot Bond			100.00000	88.35498	100.00000	88.14512				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12 On 18/03/2015 Spot Bond			100.00000	98.11321	100.00000	97.84947				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	99.89981				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	99.89594				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.04367			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	56.69066	100.00000	56.55332			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.38530			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.95424			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			8.15000	143.70096	8.15000	143.66925			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.72145			0.00	0	0
Total LBK02 SPOT									0.00	0	0
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.62771			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	99.82591			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.20015			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	99.74380			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.61592			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.79500	104.67987	9.79500	99.63631			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.84426			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			8.47000	100.60402	8.47000	100.58135		222,761,000,000.00		26,300,000	3,530,000,000
Total LGL02 SPOT								222,761,000,000.00		26,300,000	3,530,000,000
Total For LGL02								222,761,000,000.00		26,300,000	3,530,000,000
LGL03 On 03/04/2018 Spot Bond			8.52000	75.86558	8.52000	98.91408		0.00		0	0
Total LGL03 SPOT								0.00		0	0
Total For LGL03								0.00		0	0
LGL04 On 14/08/2020 Spot Bond			8.97500	103.77154	8.97500	103.74678		26,027,500,000.00		2,900,000	720,000,000
Total LGL04 SPOT								26,027,500,000.00		2,900,000	720,000,000
Total For LGL04								26,027,500,000.00		2,900,000	720,000,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	99.85646		0.00		0	0
Total LHL01 SPOT								0.00		0	0
Total For LHL01								0.00		0	0
LHL02 On 13/12/2015 Spot Bond			9.77000	100.81347	9.77000	100.78720		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	99.84322		0.00		0	0
Total LHL03 SPOT								0.00		0	0
Total For LHL03								0.00		0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.44601		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	102.33324		0.00		0	0
Total LRFA1 SPOT								0.00		0	0
Total For LRFA1								0.00		0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.48195		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	102.66002		0.00		0	0
Total LRFC1 SPOT								0.00		0	0
Total For LRFC1								0.00		0	0
MAQ05 On 08/12/2014 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total MAQ058 SPOT								0.00		0	0
Total For MAQ058								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ05 On 09/01/2015 Spot Bond				100.00000	0.00000	99.48141				0.00	0	0
Total MAQ059 SPOT										0.00	0	0
Total For MAQ059										0.00	0	0
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	101.08834				0.00	0	0
Total MAQ060 SPOT										0.00	0	0
Total For MAQ060										0.00	0	0
MAQ06 On 05/02/2015 Spot Bond				100.00000	0.00000	99.01485				0.00	0	0
Total MAQ061 SPOT										0.00	0	0
Total For MAQ061										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.49345				0.00	0	0
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0
MAQ06 On 13/02/2015 Spot Bond				100.00000	0.00000	99.63105				0.00	0	0
Total MAQ063 SPOT										0.00	0	0
Total For MAQ063										0.00	0	0
MAQ06 On 09/03/2015 Spot Bond			100.00000	51.30022	100.00000	50.86310		910,000,000,000,000.00		29,100,000,000	33,600,000,000	
Total MAQ064 SPOT								10,000,000,000,000.00		29,100,000,000	33,600,000,000	
Total For MAQ064								10,000,000,000,000.00		29,100,000,000	33,600,000,000	
MAQ08 On 11/12/2014 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
Total MAQ08U SPOT										0.00	0	0
Total For MAQ08U										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.81919				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	101.83248				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	99.72678	100.00000	99.45504				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.96265				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	101.19113				0.00	0	0
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02: On 01/10/2015 Spot Bond				100.00000	0.00000	101.72860			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	102.32529			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03: On 28/03/2016 Spot Bond				100.00000	0.00000	101.63796			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03: On 10/12/2016 Spot Bond				100.00000	0.00000	100.22938			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	100.55339			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03: On 15/04/2015 Spot Bond				100.00000	0.00000	101.01687			0.00	0	0
Total MBF038 SPOT									0.00	0	0
Total For MBF038									0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	101.15403			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBF04: On 06/08/2015 Spot Bond				100.00000	0.00000	100.63161			0.00	0	0
Total MBF040 SPOT									0.00	0	0
Total For MBF040									0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.00000	0.00000	100.63653			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.65087			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	43.43321	100.00000	35.63177		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total MBF043 SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For MBF043								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
MBP23 On 13/02/2015 Spot Bond			100.00000	86.56541	100.00000	86.36409		0.00	0	0	
Total MBP23U SPOT								0.00	0	0	
Total For MBP23U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP24 On 22/03/2016 Spot Bond			100.00000	39.86994	100.00000	39.77229			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP25 On 22/03/2015 Spot Bond			100.00000	97.06667	100.00000	96.80851			0.00	0	0
Total MBP25U SPOT									0.00	0	0
Total For MBP25U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	20.03172	100.00000	19.94362			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	19.06322	100.00000	18.92013			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	19.14317	100.00000	18.99948			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	23.33047	100.00000	23.15534			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.36000	103.78850	8.36000	103.76515		17,556,000,000.00	2,100,000	580,000,000	
Total MBSA01 SPOT								17,556,000,000.00	2,100,000	580,000,000	
Total For MBSA01								17,556,000,000.00	2,100,000	580,000,000	
MBSA0 On 15/04/2019 Spot Bond			8.38000	103.25382	8.38000	103.23054		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	71.61033	100.00000	66.84982		500,000,000,000,000.00	75,000,000,000	75,000,000,000	
Total MBSA03 SPOT								10,000,000,000,000.00	75,000,000,000	75,000,000,000	
Total For MBSA03								10,000,000,000,000.00	75,000,000,000	75,000,000,000	
MCB3N On 13/12/2014 Spot Bond			100.00000		0.00000	99.89568		0.00	0	0	
Total MCB3M SPOT								0.00	0	0	
Total For MCB3M								0.00	0	0	
MCB5N On 13/12/2014 Spot Bond			100.00000		0.00000	99.90307		0.00	0	0	
Total MCB5M SPOT								0.00	0	0	
Total For MCB5M								0.00	0	0	
MCB6N On 13/01/2015 Spot Bond			100.00000		0.00000	101.13962		0.00	0	0	
Total MCB6M SPOT								0.00	0	0	
Total For MCB6M								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.32266				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	103.18015				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	103.32809				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			7.60500	103.20426	7.60500	103.18311				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			8.35000	107.38035	8.35000	107.35648				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			9.12500	108.84847	9.12500	108.82208				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MET01 On 15/12/2014 Spot Bond			6.22500	99.93183	6.22500	99.91480				0.00	0	800,000,000
Total MET01 SPOT										0.00	0	800,000,000
Total For MET01										0.00	0	800,000,000
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.55501				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.60900				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			9.14500	106.36362	9.14500	106.51655				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			7.42000	102.80720	7.42000	102.78651				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
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.25531				0.00	0	0
Total MIIL01 SPOT										0.00	0	0
Total For MIIL01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL02 On 31/05/2017 Spot Bond			8.53000	100.81758	8.53000	100.79444			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	99.86448			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			9.00000	109.77964	9.00000	107.32631			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.20618			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMS01 On 10/12/2016 Spot Bond			100.00000	21.02358	100.00000	20.97152			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.49571			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			8.23000	100.81118	8.23000	100.78885			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			7.37000	104.95625	7.37000	104.93561			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			8.22000	108.51665	8.22000	108.49289			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.49518	100.89771	6.47932			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	6.58114	100.61875	6.56510			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.53208				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.57444				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.62358				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68L On 14/08/2020 Spot Bond			100.00000	0.63025	100.00000	0.62872				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68L On 14/08/2020 Spot Bond			100.00000	0.63025	100.00000	0.62872				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			8.58000	98.67741	8.58000	98.65452				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			7.59000	101.57824	7.59000	101.55768				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11/ On 28/11/2020 Spot Bond			8.66500	101.48251	8.66500	101.45873			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			8.45000	106.58263	8.45000	106.55827			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	100.40945			0.00	0	0
Total NBK12B SPOT									0.00	0	0
Total For NBK12B									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			8.91500	107.27392	8.91500	107.24808			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.49803			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/ On 26/06/2021 Spot Bond			8.81000	106.62828	8.81000	106.55254			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.42582			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.56082			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.06507			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.36296			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	101.51131			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.45789			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.54444				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.54799				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.24000	104.91661	7.24000	104.89600				0.00	0	790,000,000
Total NBK2A SPOT										0.00	0	790,000,000
Total For NBK2A										0.00	0	790,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	100.88975				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			8.18000	115.31057	8.18000	115.28503			51,534,000,000.00		6,300,000	1,520,000,000
Total NBK3A SPOT									51,534,000,000.00		6,300,000	1,520,000,000
Total For NBK3A									51,534,000,000.00		6,300,000	1,520,000,000
NBK4 On 28/10/2024 Spot Bond			10.32500	37.87956	10.32500	37.86936				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK6A On 19/04/2015 Spot Bond			7.17000	102.24896	7.17000	102.22937				0.00	0	930,000,000
Total NBK6A SPOT										0.00	0	930,000,000
Total For NBK6A										0.00	0	930,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.27608				0.00	0	0
Total NBK6B SPOT										0.00	0	0
Total For NBK6B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.15546				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			7.56500	104.17548	7.56500	104.15412				0.00	0	1,880,000,000
Total NBK9A SPOT										0.00	0	1,880,000,000
Total For NBK9A										0.00	0	1,880,000,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.58919				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN48 On 25/02/2015 Spot Bond				100.00000	0.00000	100.58298				0.00	0	0
Total NCLN48 SPOT										0.00	0	0
Total For NCLN48										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	102.14530				0.00	0	0
Total NCLN54 SPOT										0.00	0	0
Total For NCLN54										0.00	0	0
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	101.42724				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	101.24999				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.19550				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	93.43999				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.16540				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.93797				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.90075				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	89.79635				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	101.47598				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.50828				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	99.76202				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	99.77490				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	102.09789				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	99.78278				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	99.76997				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	99.77013				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.79959				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	99.73496				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			9.49500	108.66508	9.49500	109.37887				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	99.73660				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			9.53000	107.38757	9.53000	108.28064				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	99.73496				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	99.76178				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	99.80141				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	99.73234				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	99.72908				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.96000	104.32850	7.96000	104.30600				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.06928				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	102.03227				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			9.56000	106.85861	9.56000	107.38934				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	103.37023				0.00	2,700,000,000	1,350,000,000
Total NED16 SPOT										0.00	2,700,000,000	1,350,000,000
Total For NED16										0.00	2,700,000,000	1,350,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.36581				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.17295				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			11.62000	111.45827	11.62000	100.56321				0.00	0	1,630,000,000
Total NEDH1A SPOT										0.00	0	1,630,000,000
Total For NEDH1A										0.00	0	1,630,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	103.94556			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.50760			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	104.79200	10.00000	104.76500			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.16000	168.42959	2.16000	168.41965			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			2.60000	96.08966	2.60000	138.59630			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.19500	108.65920	8.19500	108.63548			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.00003			0.00	0	0
Total NPL08 SPOT									0.00	0	0
Total For NPL08									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.82500	107.18884	8.82500	107.41352			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	100.32417			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.42304			0.00	0	0
Total NQ1A15 SPOT									0.00	0	0
Total For NQ1A15									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.30687			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.31772			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.31123				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			9.02500	107.16616	9.02500	109.18045				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.31778				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.32421				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	100.31989				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			9.22500	107.14371	9.22500	107.36199				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.33295				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.32854				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.33071				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.41042				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.38419				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.33719				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01: On 30/11/2018 Spot Bond			8.04000	114.43300	8.04000	114.40822			0.00	0	500,000,000
Total NRA018 SPOT									0.00	0	500,000,000
Total For NRA018									0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			8.85000	120.37693	8.85000	120.34814			0.00	0	300,000,000
Total NRA022 SPOT									0.00	0	300,000,000
Total For NRA022									0.00	0	300,000,000
NRA02: On 31/05/2023 Spot Bond			2.05500	173.11097	2.05500	173.10126			0.00	0	8,400,000,000
Total NRA023 SPOT									0.00	0	8,400,000,000
Total For NRA023									0.00	0	8,400,000,000
NRA02: On 30/11/2028 Spot Bond			9.59000	120.60459	9.59000	120.57356			0.00	0	2,920,000,000
Total NRA028 SPOT									0.00	0	2,920,000,000
Total For NRA028									0.00	0	2,920,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.50505			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NTC13 SPOT									0.00	0	0
Total For NTC13									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.31884			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	101.71523			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	100.05994			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.27079			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.28907			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	100.35560			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NYT13U On 28/05/2020 Spot Bond			100.00000	16.41742	100.00000	16.37765				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	61.69154	100.00000	61.54209				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			7.26000	102.47326	7.26000	102.45318			22,506,000,000.00		3,100,000	7,863,100,000
Total OML01 SPOT									22,506,000,000.00		3,100,000	7,863,100,000
Total For OML01									22,506,000,000.00		3,100,000	7,863,100,000
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.29529				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			9.34500	104.65874	9.34500	99.97430				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OTCA2 On 31/07/2016 Spot Bond			100.00000	23.16424	100.00000	23.10812				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	95.57000				0.00	0	0
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.55625				0.00	0	0
Total PMM10 SPOT										0.00	0	0
Total For PMM10										0.00	0	0
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	100.90865				0.00	0	0
Total PMM11 SPOT										0.00	0	0
Total For PMM11										0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	100.19451				0.00	0	0
Total PMM12 SPOT										0.00	0	0
Total For PMM12										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	104.79200	10.00000	104.76500				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	100.03516				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	101.13616				0.00	0	0
Total PMM15 SPOT										0.00	0	0
Total For PMM15										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.64324				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.66834				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	101.03331				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			9.10000	108.04427	9.10000	107.96141				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.86585				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.88970				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.90043				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.92427				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.02670				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.05051				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.90173				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P On 21/12/2025 Spot Bond			7.57000	44.07145	7.57000	44.06251			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			6.27000	108.50168	6.27000	108.48318		148,065,215,000,000.00	183,104,500,000	617,700,010,000	
Total R158 SPOT								18,065,215,000,000.00	183,104,500,000	617,700,010,000	
Total For R158								18,065,215,000,000.00	183,104,500,000	617,700,010,000	
R158P On 15/09/2015 Spot Bond			6.35500	95.35859	6.35500	95.34211		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			6.45500	114.76146	6.45500	114.74132		021,749,691,955,000.00	158,288,101,000	505,125,315,400	
Total R159 SPOT								21,749,691,955,000.00	158,288,101,000	505,125,315,400	
Total For R159								21,749,691,955,000.00	158,288,101,000	505,125,315,400	
R159P On 15/09/2016 Spot Bond			6.28500	89.68264	6.28500	89.66731		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			7.78000	120.71938	7.75000	126.19676		691,628,285,402,000.00	1,374,245,280,900	1,935,610,691,100	
Total R186 SPOT								1,628,285,402,000.00	374,245,280,900	935,610,691,100	
Total For R186								1,628,285,402,000.00	374,245,280,900	935,610,691,100	
R187P On 21/12/2026 Spot Bond			7.49000	41.29669	7.49000	41.28840		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			7.41000	38.75650	7.41000	38.74879		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			1.65000	285.59896	1.65000	285.58608		1,746,102,270,000.00	1,058,243,800	36,507,463,300	
Total R197 SPOT								1,746,102,270,000.00	1,058,243,800	36,507,463,300	
Total For R197								1,746,102,270,000.00	1,058,243,800	36,507,463,300	
R201 On 21/12/2014 Spot Bond			5.67500	99.84476	5.65000	104.19758		0.00	0	0	
Total R201 SPOT								0.00	0	0	
Total For R201								0.00	0	0	
R202 On 07/12/2033 Spot Bond			1.69000	235.28596	1.68500	235.44724		6,059,449,708,000.00	3,585,473,200	175,496,769,300	
Total R202 SPOT								6,059,449,708,000.00	3,585,473,200	175,496,769,300	
Total For R202								6,059,449,708,000.00	3,585,473,200	175,496,769,300	
R2023 On 28/02/2023 Spot Bond			7.55000	103.37433	7.51500	103.56665		836,067,970,785,000.00	243,187,810,700	440,034,250,900	
Total R2023 SPOT								16,067,970,785,000.00	243,187,810,700	440,034,250,900	
Total For R2023								16,067,970,785,000.00	243,187,810,700	440,034,250,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Spot Bond			6.72000	105.76190	6.67000	105.86991			280,104,142,624,000.00	339,301,211,700	494,156,244,000
Total R203 SPOT									10,104,142,624,000.00	339,301,211,700	494,156,244,000
Total For R203									10,104,142,624,000.00	339,301,211,700	494,156,244,000
R2030 On 31/01/2030 Spot Bond			8.11500	101.88322	8.11500	101.86120			463,545,258,843,000.00	57,122,028,200	498,799,270,600
Total R2030 SPOT									13,545,258,843,000.00	57,122,028,200	498,799,270,600
Total For R2030									13,545,258,843,000.00	57,122,028,200	498,799,270,600
R2032 On 31/03/2032 Spot Bond			8.29500	101.20231	8.29500	101.17971			978,107,080,041,000.00	117,915,259,800	283,054,381,300
Total R2032 SPOT									78,107,080,041,000.00	117,915,259,800	283,054,381,300
Total For R2032									78,107,080,041,000.00	117,915,259,800	283,054,381,300
R2037 On 31/01/2037 Spot Bond			8.38000	104.25384	8.38000	104.23059			319,906,166,476,000.00	38,174,960,200	412,045,800,000
Total R2037 SPOT									19,906,166,476,000.00	38,174,960,200	412,045,800,000
Total For R2037									19,906,166,476,000.00	38,174,960,200	412,045,800,000
R204 On 21/12/2018 Spot Bond			6.97000	103.34866	6.93000	107.46268			664,846,109,921,000.00	238,858,839,300	486,404,323,100
Total R204 SPOT									14,846,109,921,000.00	238,858,839,300	486,404,323,100
Total For R204									14,846,109,921,000.00	238,858,839,300	486,404,323,100
R2044 On 31/01/2044 Spot Bond			8.50500	105.77035	8.50500	105.74641			656,722,080,000,000.00	77,216,000,000	209,698,560,000
Total R2044 SPOT									16,722,080,000,000.00	77,216,000,000	209,698,560,000
Total For R2044									16,722,080,000,000.00	77,216,000,000	209,698,560,000
R2048 On 28/02/2048 Spot Bond			8.49000	105.31208	8.49000	105.28788			291,705,482,258,000.00	152,144,344,200	470,144,923,000
Total R2048 SPOT									11,705,482,258,000.00	152,144,344,200	470,144,923,000
Total For R2048									11,705,482,258,000.00	152,144,344,200	470,144,923,000
R207 On 15/01/2020 Spot Bond			7.18500	103.19886	7.14500	103.34783			130,208,865,495,500.00	157,301,164,300	445,389,460,400
Total R207 SPOT									10,208,865,495,500.00	157,301,164,300	445,389,460,400
Total For R207									10,208,865,495,500.00	157,301,164,300	445,389,460,400
R208 On 31/03/2021 Spot Bond			7.34000	98.38588	7.30000	98.56216			763,247,388,986,000.00	103,984,657,900	983,482,258,300
Total R208 SPOT									13,247,388,986,000.00	103,984,657,900	983,482,258,300
Total For R208									13,247,388,986,000.00	103,984,657,900	983,482,258,300
R209 On 31/03/2036 Spot Bond			8.32500	80.68195	8.31500	80.74723			948,877,656,180,000.00	474,339,658,400	722,688,371,100
Total R209 SPOT									18,877,656,180,000.00	474,339,658,400	722,688,371,100
Total For R209									18,877,656,180,000.00	474,339,658,400	722,688,371,100
R210 On 31/03/2028 Spot Bond			1.65000	176.14912	1.67000	175.74313			25,641,077,550,000.00	15,540,047,000	42,761,807,100
Total R210 SPOT									15,641,077,550,000.00	15,540,047,000	42,761,807,100
Total For R210									15,641,077,550,000.00	15,540,047,000	42,761,807,100
R211 On 31/01/2017 Spot Bond			1.00000	132.52390	1.00000	132.52031			36,805,300,000.00	36,805,300	76,509,909,500
Total R211 SPOT									36,805,300,000.00	36,805,300	76,509,909,500
Total For R211									36,805,300,000.00	36,805,300	76,509,909,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Spot Bond			1.62000	137.97046	1.62000	137.96441			64,134,180,000.00	39,589,000	73,306,645,800
Total R212 SPOT									64,134,180,000.00	39,589,000	73,306,645,800
Total For R212									64,134,180,000.00	39,589,000	73,306,645,800
R213 On 28/02/2031 Spot Bond			8.19500	91.33686	8.17000	91.52219			654,990,677,318,000.00	201,951,272,400	493,076,097,500
Total R213 SPOT									654,990,677,318,000.00	201,951,272,400	493,076,097,500
Total For R213									654,990,677,318,000.00	201,951,272,400	493,076,097,500
R214 On 28/02/2041 Spot Bond			8.40000	81.81149	8.40000	81.79289			696,108,066,000,000.00	440,012,865,000	705,639,859,500
Total R214 SPOT									696,108,066,000,000.00	440,012,865,000	705,639,859,500
Total For R214									696,108,066,000,000.00	440,012,865,000	705,639,859,500
R227C On 15/03/2015 Spot Bond			6.51500	98.34985	6.51500	98.33259			0.00	0	0
Total R227C SPOT									0.00	0	0
Total For R227C									0.00	0	0
R228C On 15/09/2015 Spot Bond			6.35500	95.35859	6.35500	95.34211			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			6.27500	92.51221	6.27500	92.49642			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			6.28500	89.68264	6.28500	89.66731			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R326C On 21/12/2014 Spot Bond			5.65500	99.84531	5.65500	99.82987			0.00	0	0
Total R326C SPOT									0.00	0	0
Total For R326C									0.00	0	0
R327C On 21/06/2015 Spot Bond			6.42500	96.72023	6.42500	96.70352			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			6.29500	93.83117	6.29500	93.81528			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0
R329C On 21/06/2016 Spot Bond			6.27500	90.99490	6.27500	90.97954			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			6.33500	88.12281	6.33500	88.10779			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C On 21/06/2017 Spot Bond			6.64500	84.77149	6.64500	84.75635			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0
R332C On 21/12/2017 Spot Bond			6.69500	81.92543	6.69500	81.91069			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			6.93500	78.62549	6.93500	78.61084			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			6.91500	76.04970	6.91500	76.03557			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			6.89500	73.57252	6.89500	73.55889			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			6.88500	71.15521	6.88500	71.14205			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			7.10500	67.98374	7.10500	67.97078			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			7.08500	65.72795	7.08500	65.71545			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			7.22000	62.94143	7.22000	62.92924			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			7.19000	60.87216	7.19000	60.86041			0.00	0	0
Total R340C SPOT									0.00	0	0
Total For R340C									0.00	0	0
R341C On 21/06/2022 Spot Bond			7.16000	58.88798	7.16000	58.87666			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			7.13000	56.98500	7.13000	56.97409			0.00	0	0
Total R342C SPOT									0.00	0	0
Total For R342C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C On 21/06/2023 Spot Bond			7.09000	55.20495	7.09000	55.19444			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			7.05000	53.50120	7.05000	53.49108			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			7.69000	48.72798	7.69000	48.71793			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			7.65000	47.10537	7.65000	47.09571			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			7.61000	45.55437	7.61000	45.54507			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			7.57000	44.07145	7.57000	44.06251			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			7.53000	42.65328	7.53000	42.64467			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			7.49000	41.29669	7.49000	41.28840			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			7.45000	39.99871	7.45000	39.99072			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			7.41000	38.75650	7.41000	38.74879			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.50391			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	100.36186			0.00	0	0
Total RCSB04 SPOT									0.00	0	0
Total For RCSB04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.54189				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	101.36193				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	20.50832	100.00000	100.00000				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	21.61488	100.00000	21.56252				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	9.65054	100.00000	9.62716				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	26.36993	100.00000	26.30534				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	56.42094	100.00000	56.17283				0.00	0	0
Total RCSB4U SPOT										0.00	0	0
Total For RCSB4U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	17.55127	100.00000	17.32320				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.89161	100.00000	8.83366				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	14.44395	100.00000	14.25626				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	13.18959	100.00000	13.06776				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	10.33558	100.00000	10.20127				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.68520			0.00	0	470,000,000
Total RDFB01 SPOT									0.00	0	470,000,000
Total For RDFB01									0.00	0	470,000,000
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	99.98042			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	102.23835			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	100.27434			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	100.28831			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.42459			0.00	0	0
Total RDFC13 SPOT									0.00	0	0
Total For RDFC13									0.00	0	0
RDFC1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.26232			0.00	0	0
Total RDFC16 SPOT									0.00	0	0
Total For RDFC16									0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	100.28800			0.00	0	0
Total RDFC17 SPOT									0.00	0	0
Total For RDFC17									0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.28890			0.00	0	0
Total RDFC18 SPOT									0.00	0	0
Total For RDFC18									0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.72013			0.00	0	0
Total RES12 SPOT									0.00	0	0
Total For RES12									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.25162			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.75053			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.01909			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.04460			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.24676			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	100.03957			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	101.28499			0.00	0	0
Total RES31 SPOT									0.00	0	0
Total For RES31									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.07231			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	85.16497			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	82.26905			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	86.25972			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	84.88131			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	102.20534			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	83.13884			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	90.75629			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	106.45822	12.35000	106.42356			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.04608	100.00000	14.01206			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	101.14641			0.00	0	0
Total RP025 SPOT									0.00	0	0
Total For RP025									0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	99.88968			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	101.73488			0.00	0	0
Total RPG03 SPOT									0.00	0	0
Total For RPG03									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	3.61572	100.00000	3.60676			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	24.55268	100.00000	24.49320			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	36.19413	100.00000	36.10644			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	12.83671	100.00000	12.82098			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	30.26147	100.00000	30.18815			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS00' On 16/11/2022 Spot Bond				100.00000	0.00000	101.01118			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00' On 30/04/2025 Spot Bond				100.00000	0.00000	78.36929			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			8.60000	107.98101	8.60000	107.95603			24,080,000,000.00	2,800,000	830,000,000
Total RW21 SPOT									24,080,000,000.00	2,800,000	830,000,000
Total For RW21									24,080,000,000.00	2,800,000	830,000,000
RW23 On 10/12/2023 Spot Bond			8.76500	104.59695	8.76500	104.57231			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			9.40000	89.24507	9.40000	106.50496			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.79760			0.00	0	0
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.65500	106.14153	7.65500	106.11950			0.00	0	1,150,000,000
Total SBK12 SPOT									0.00	0	1,150,000,000
Total For SBK12									0.00	0	1,150,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.79200	10.00000	104.76500			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.36438			0.00	30,000,000,000	10,000,000,000
Total SBK13 SPOT									0.00	30,000,000,000	10,000,000,000
Total For SBK13									0.00	30,000,000,000	10,000,000,000
SBK14 On 01/12/2017 Spot Bond			8.72000	102.67567	8.72000	102.65159			0.00	0	850,000,000
Total SBK14 SPOT									0.00	0	850,000,000
Total For SBK14									0.00	0	850,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	102.03710			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.17150			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.93488			0.00	0	420,000,000
Total SBK17 SPOT									0.00	0	420,000,000
Total For SBK17									0.00	0	420,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.08984			0.00	0	220,000,000
Total SBK18 SPOT									0.00	0	220,000,000
Total For SBK18									0.00	0	220,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.07099			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	100.20924			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			6.92000	101.65430	6.92000	101.63562			0.00	0	0
Total SBK7 SPOT									0.00	0	0
Total For SBK7									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.43000	101.32579	8.43000	101.30282			0.00	0	2,370,000,000
Total SBK9 SPOT									0.00	0	2,370,000,000
Total For SBK9									0.00	0	2,370,000,000
SBN27 On 15/09/2015 Spot Bond			7.73000	107.39169	7.73000	107.36919			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	107.21860	7.96000	107.19548			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			7.52000	107.55015	7.52000	107.52821			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			8.07000	102.39986	8.07000	102.37749			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			7.66500	107.44069	7.66500	107.41837			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			7.81500	107.32767	7.81500	107.30494			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	99.90501				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.47303				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.72000	104.84751	7.72000	104.82558				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.47640				0.00	0	600,000,000
Total SBS15 SPOT										0.00	0	600,000,000
Total For SBS15										0.00	0	600,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.66266				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	105.59518				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.77000	111.65000	8.77000	111.62382				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			9.65000	103.44060	9.65000	103.41367				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.52798				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.58179				0.00	25,000,000	25,000,000
Total SBS22 SPOT										0.00	25,000,000	25,000,000
Total For SBS22										0.00	25,000,000	25,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.55166				0.00	66,000,000	66,000,000
Total SBS23 SPOT										0.00	66,000,000	66,000,000
Total For SBS23										0.00	66,000,000	66,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.67709				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS25 On 24/05/2019 Spot Bond			8.51000	101.72027	8.51000	101.69685			151,478,000,000.00	17,800,000	1,750,000,000
Total SBS25 SPOT									151,478,000,000.00	17,800,000	1,750,000,000
Total For SBS25									151,478,000,000.00	17,800,000	1,750,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	16.59704	100.00000	16.56050			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			9.05500	109.69629	9.05500	109.66989			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.08374			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			8.56500	100.43576	8.56500	100.41275			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.66000	90.36964	9.66000	90.34610			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.96384			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			9.40000	102.77078	9.40000	102.74499			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	99.83386			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	99.82901			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			9.55000	113.11751	9.55000	105.70374			0.00	0	1,500,000,000
Total SBS34 SPOT									0.00	0	1,500,000,000
Total For SBS34									0.00	0	1,500,000,000
SBS4 On 16/11/2021 Spot Bond			9.00000	98.55279	9.00000	98.52882			0.00	0	180,000,000
Total SBS4 SPOT									0.00	0	180,000,000
Total For SBS4									0.00	0	180,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9 On 07/07/2016 Spot Bond			7.45500	110.64441	7.45500	110.62241			0.00	0	330,000,000
Total SBS9 SPOT									0.00	0	330,000,000
Total For SBS9									0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.18000	127.02875	2.18000	274.61596		8,611,000,000,000.00	3,950,000,000	4,450,000,000	
Total SBSI11 SPOT								8,611,000,000,000.00	3,950,000,000	4,450,000,000	
Total For SBSI11								8,611,000,000,000.00	3,950,000,000	4,450,000,000	
SBSI12 On 31/01/2017 Spot Bond			1.64500	102.69199	1.64500	130.76467		329,000,000,000.00	200,000,000	900,000,000	
Total SBSI12 SPOT								329,000,000,000.00	200,000,000	900,000,000	
Total For SBSI12								329,000,000,000.00	200,000,000	900,000,000	
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	107.21202		0.00	0	0	
Total SCM107 SPOT								0.00	0	0	
Total For SCM107								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	101.19065		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	16.61346	100.00000	16.57277		0.00	0	0	
Total SHF01 SPOT								0.00	0	0	
Total For SHF01								0.00	0	0	
SHI02 On 01/10/2021 Spot Bond				165.06768	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			2.27000	115.08643	2.27000	129.09136		0.00	0	0	
Total SHI05 SPOT								0.00	0	0	
Total For SHI05								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCB On 03/04/2017 Spot Bond			6.50000	101.21993	6.50000	101.20214			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	101.18416			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	101.55744			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	103.09197			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.70000	104.04852	8.70000	104.02431			0.00	0	300,000,000
Total SHS05 SPOT									0.00	0	300,000,000
Total For SHS05									0.00	0	300,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.74737			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.54125			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.67122			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	101.52258			0.00	0	0
Total SHS09 SPOT									0.00	0	0
Total For SHS09									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	22.12096	100.00000	22.06737			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	104.79220	10.00000	104.76480			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	99.96082			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS13I On 21/05/2015 Spot Bond			100.00000	81.10804	100.00000	80.87564				0.00	0	0
Total SHS13U SPOT										0.00	0	0
Total For SHS13U										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	99.86172				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	25.08251	100.00000	25.02107				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	34.57446	100.00000	34.46532				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	29.37311	100.00000	29.27937				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			9.01000	105.29749	9.01000	105.22061				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	101.15182				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	101.60473				0.00	0	0
Total SHS21 SPOT										0.00	0	0
Total For SHS21										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.70500	106.06449	7.70500	106.04270				0.00	0	2,140,000,000
Total SLI2 SPOT										0.00	0	2,140,000,000
Total For SLI2										0.00	0	2,140,000,000
SLI3 On 15/08/2023 Spot Bond			8.53000	103.79645	8.53000	103.27263				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			8.07000	102.39986	8.07000	102.37749				0.00	0	3,290,000,000
Total SNT01 SPOT										0.00	0	3,290,000,000
Total For SNT01										0.00	0	3,290,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.39124				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.58574			0.00	0	0
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.87688			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.37613			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.38624			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.60861			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			7.77000	107.02188	7.77000	106.99959			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.14158			0.00	0	0
Total SSA02 SPOT									0.00	0	0
Total For SSA02									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.40263			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.14845			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.85000	97.91341	8.85000	97.89012		107,085,000,000.00		12,100,000	350,000,000
Total SSA06 SPOT								107,085,000,000.00		12,100,000	350,000,000
Total For SSA06								107,085,000,000.00		12,100,000	350,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.19911			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.71379			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	100.96783			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			8.90800	91.07944	8.90800	91.05763			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			8.40000	93.37054	8.40000	93.34943			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00: On 21/12/2014 Spot Bond			6.89500	99.81145	6.89500	104.15857			0.00	0	0
Total SSN006 SPOT									0.00	0	0
Total For SSN006									0.00	0	0
SSN00: On 15/01/2020 Spot Bond			8.40500	98.21573	8.40500	98.19376			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	99.83532			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			7.85000	102.93837	7.85000	102.91648			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			2.44000	110.56514	2.44000	110.97949			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			7.88000	100.26502	7.88000	104.16273			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.22500	100.33241	8.22500	100.31021			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.55000	106.42862	9.55000	111.63680			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	100.15801			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02 On 28/02/2031 Spot Bond			9.52000	81.33899	9.52000	81.31811				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	101.07710				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 04/03/2019 Spot Bond				100.00000	0.00000	100.13305				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN02 On 16/01/2019 Spot Bond				100.00000	0.00000	101.10967				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond				100.00000	0.00000	101.70531				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 16/10/2019 Spot Bond				100.00000	0.00000	101.24018				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	13.68244	100.00000	4.84711			825,747,300,000,000.00	8,257,473,000	8,257,473,000	
Total SSN029 SPOT									15,747,300,000,000.00	8,257,473,000	8,257,473,000	
Total For SSN029									15,747,300,000,000.00	8,257,473,000	8,257,473,000	
SY1138 On 02/02/2015 Spot Bond				101.62434	0.00000	99.01918				0.00	0	0
Total SY1138 SPOT										0.00	0	0
Total For SY1138										0.00	0	0
SY1162 On 09/12/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1162 SPOT										0.00	0	0
Total For SY1162										0.00	0	0
SY1164 On 10/12/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1164 SPOT										0.00	0	0
Total For SY1164										0.00	0	0
SY1186 On 27/01/2015 Spot Bond			100.00000	88.59223	100.00000	88.37772				0.00	0	0
Total SY1186 SPOT										0.00	0	0
Total For SY1186										0.00	0	0
SY1188 On 08/12/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1188 SPOT										0.00	0	0
Total For SY1188										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1189 On 09/12/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1189 SPOT									0.00	0	0
Total For SY1189									0.00	0	0
SY1190 On 10/12/2014 Spot Bond				100.00000	0.00000	100.01779			0.00	0	0
Total SY1190 SPOT									0.00	0	0
Total For SY1190									0.00	0	0
SY1192 On 13/02/2015 Spot Bond				100.00000	0.00000	98.87955			0.00	0	0
Total SY1192 SPOT									0.00	0	0
Total For SY1192									0.00	0	0
SY1193 On 17/12/2014 Spot Bond				100.00000	0.00000	99.63399			0.00	0	0
Total SY1193 SPOT									0.00	0	0
Total For SY1193									0.00	0	0
SY1194 On 10/12/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1194 SPOT									0.00	0	0
Total For SY1194									0.00	0	0
SY1195 On 12/12/2014 Spot Bond				100.00000	0.00000	99.96599			0.00	0	0
Total SY1195 SPOT									0.00	0	0
Total For SY1195									0.00	0	0
SY1196 On 17/02/2015 Spot Bond				100.00000	0.00000	98.80767			0.00	0	0
Total SY1196 SPOT									0.00	0	0
Total For SY1196									0.00	0	0
SY1199 On 24/02/2015 Spot Bond				100.00000	0.00000	98.69198			0.00	0	0
Total SY1199 SPOT									0.00	0	0
Total For SY1199									0.00	0	0
SY1200 On 18/12/2014 Spot Bond				100.00000	0.00000	99.66037			0.00	0	0
Total SY1200 SPOT									0.00	0	0
Total For SY1200									0.00	0	0
SY1201 On 06/01/2015 Spot Bond				100.00000	0.00000	99.53821			0.00	500,000,000	500,000,000
Total SY1201 SPOT									0.00	500,000,000	500,000,000
Total For SY1201									0.00	500,000,000	500,000,000
SY1202 On 08/01/2015 Spot Bond				100.00000	0.00000	99.50389			0.00	0	0
Total SY1202 SPOT									0.00	0	0
Total For SY1202									0.00	0	0
SY1204 On 08/01/2015 Spot Bond			100.00000	92.87532	100.00000	92.63959		740,000,000,000,000.00	7,400,000,000	7,400,000,000	
Total SY1204 SPOT								10,000,000,000,000.00	7,400,000,000	7,400,000,000	
Total For SY1204								10,000,000,000,000.00	7,400,000,000	7,400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY120€ On 09/03/2015 Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0
Total SY1205 SPOT									0.00	0	0
Total For SY1205									0.00	0	0
SY1207 On 10/03/2015 Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0
Total SY1207 SPOT									0.00	0	0
Total For SY1207									0.00	0	0
SY120€ On 21/01/2015 Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0
Total SY1208 SPOT									0.00	0	0
Total For SY1208									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.73000	106.88158	6.73000	106.86215			0.00	0	280,000,000
Total SZ18 SPOT									0.00	0	280,000,000
Total For SZ18									0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.36000	106.25324	8.36000	106.22933			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	38.49041	100.00000	38.39717			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	100.97553			0.00	0	0
Total TFS110 SPOT									0.00	0	0
Total For TFS110									0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.70874			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.15881			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.35291			0.00	0	0
Total TFS121 SPOT									0.00	0	0
Total For TFS121									0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	99.78865			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	99.77738			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	100.35610				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.82309				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			7.70500	104.69693	7.70500	104.67543				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.02822				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.05570				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	103.09410	7.83000	103.07259				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	101.01309				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	101.04746				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	103.12803				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	101.01309				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	101.04746				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	83.26561	7.16000	102.81064				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10B ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.11476				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.10927				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.24095				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.22314				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.75948				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.69829				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	101.01172				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				100.00000	0.00000	101.05570				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	103.44819	8.73000	103.37616				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.00000	0.00000	101.00759				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				100.00000	0.00000	101.04746				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A ⁶ On 18/07/2041 Spot Bond			8.40000	99.07793	8.40000	102.55966				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.01577				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.06430				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.11751				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.10241				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.11421				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.23821				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.23273				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	95.04415				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.66428				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.66972				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.66607				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.37866				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.39128				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.74500	102.64255	8.74500	103.86146				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.00000	0.00000	100.26256				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.00000	0.00000	100.27465				0.00	0	1,409,000,000
Total TH12A5 SPOT										0.00	0	1,409,000,000
Total For TH12A5										0.00	0	1,409,000,000
TH12A: On 21/08/2019 Spot Bond			8.65500	105.10511	8.65500	100.08199				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.42404				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	100.29015				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.46423				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.31766				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.62621				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.42848				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	101.06570				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A On 18/04/2036 Spot Bond			101.06155	6.58536	101.06155	6.56926			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	101.13126			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	100.97769			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	101.18612			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	101.76491			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.34102			0.00	0	0
Total THE9A1 SPOT									0.00	0	0
Total For THE9A1									0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	101.04490			0.00	0	0
Total THE9A2 SPOT									0.00	0	0
Total For THE9A2									0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.05876			0.00	0	0
Total THE9A3 SPOT									0.00	0	0
Total For THE9A3									0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.04490			0.00	0	0
Total THE9A5 SPOT									0.00	0	0
Total For THE9A5									0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.05876			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.06570			0.00	0	0
Total THE9A7 SPOT									0.00	0	0
Total For THE9A7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.03658				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.05876				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.13500				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	101.13500				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.13500				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.24582				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	101.27351				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.23890				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	101.79167				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	101.82615				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	101.81236				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			7.40000	103.04608	7.40000	103.02577				0.00	0	630,000,000
Total TL15 SPOT										0.00	0	630,000,000
Total For TL15										0.00	0	630,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20 On 22/02/2020 Spot Bond			9.09500	92.36894	9.09500	92.31660			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	104.79200	10.00000	104.76500			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.60000	104.93525	7.60000	104.91362		12,160,000,000.00		1,600,000	27,110,000,000
Total TN17 SPOT								12,160,000,000.00		1,600,000	27,110,000,000
Total For TN17								12,160,000,000.00		1,600,000	27,110,000,000
TN20 On 17/09/2020 Spot Bond			8.98000	109.16262	8.98000	109.13613		294,164,146,000.00		32,757,700	20,312,808,100
Total TN20 SPOT								294,164,146,000.00		32,757,700	20,312,808,100
Total For TN20								294,164,146,000.00		32,757,700	20,312,808,100
TN20U On 14/04/2020 Spot Bond			100.00000	1.20156	100.00000	1.19781		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			9.22000	110.48140	9.22000	110.45389		0.00		0	11,600,000,000
Total TN23 SPOT								0.00		0	11,600,000,000
Total For TN23								0.00		0	11,600,000,000
TN25 On 19/08/2025 Spot Bond			9.43500	103.34888	9.43500	103.32300		2,641,800,000,000.00		280,000,000	17,600,000,000
Total TN25 SPOT								2,641,800,000,000.00		280,000,000	17,600,000,000
Total For TN25								2,641,800,000,000.00		280,000,000	17,600,000,000
TN27 On 14/11/2027 Spot Bond			9.52000	96.09557	9.52000	96.07088		9,718,016,000,000.00		1,020,800,000	9,110,000,000
Total TN27 SPOT								9,718,016,000,000.00		1,020,800,000	9,110,000,000
Total For TN27								9,718,016,000,000.00		1,020,800,000	9,110,000,000
TN30 On 09/10/2030 Spot Bond			9.81500	114.26105	9.81500	107.20803		0.00		0	2,500,000,000
Total TN30 SPOT								0.00		0	2,500,000,000
Total For TN30								0.00		0	2,500,000,000
TN40 On 09/10/2040 Spot Bond			10.31000	112.96660	10.31000	105.75045		0.00		0	0
Total TN40 SPOT								0.00		0	0
Total For TN40								0.00		0	0
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	99.99997		0.00	2,600,000,000		1,300,000,000
Total TNF16 SPOT								0.00	2,600,000,000		1,300,000,000
Total For TNF16								0.00	2,600,000,000		1,300,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.83680		0.00		0	1,100,000,000
Total TNF18 SPOT								0.00		0	1,100,000,000
Total For TNF18								0.00		0	1,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.47838			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.49025			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.49143			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.54978			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.67076			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.49086			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.36911			0.00	0	0
Total TPDA01 SPOT									0.00	0	0
Total For TPDA01									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.79200	10.00000	104.76500			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	101.30226			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	101.32884			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				100.00000	0.00000	101.15559			0.00	0	0
Total TPDA04 SPOT									0.00	0	0
Total For TPDA04									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	101.23120			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30 On 31/12/2099 Spot Bond			10.00000	100.29491	10.00000	100.26806			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.28756	9.75000	100.26138			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.28809	100.00000	10.26156			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	99.89965			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	99.89349			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.89008			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.88939			0.00	0	0
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.87027			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.82793			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TSE01U On 31/07/2019 Spot Bond			100.00000	13.09454	100.00000	13.03696			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSP15€ On 22/01/2015 Spot Bond				100.00000	0.00000	99.28970			0.00	0	0
Total TSP15€ SPOT									0.00	0	0
Total For TSP15€									0.00	0	0
TSP15£ On 05/02/2015 Spot Bond				100.00000	0.00000	98.90750			0.00	0	0
Total TSP15£ SPOT									0.00	0	0
Total For TSP15£									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	97.63443			0.00	0	0
Total TSP160 SPOT									0.00	0	0
Total For TSP160									0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	98.41536			0.00	0	0
Total TSP161 SPOT									0.00	0	0
Total For TSP161									0.00	0	0
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	98.18575			0.00	0	0
Total TSP163 SPOT									0.00	0	0
Total For TSP163									0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	97.94052			0.00	0	0
Total TSP164 SPOT									0.00	0	0
Total For TSP164									0.00	0	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	97.69810			0.00	0	0
Total TSP166 SPOT									0.00	0	0
Total For TSP166									0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	96.97040			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	96.70322			0.00	0	0
Total TSP168 SPOT									0.00	0	0
Total For TSP168									0.00	0	0
TSP169 On 08/01/2015 Spot Bond				100.00000	0.00000	99.49918			0.00	0	0
Total TSP169 SPOT									0.00	0	0
Total For TSP169									0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	96.07139			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	95.88583			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	95.58878			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	95.27434			0.00	0	0
Total TSP173 SPOT									0.00	0	0
Total For TSP173									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	94.99696				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	96.25544				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP176 On 02/01/2015 Spot Bond				100.00000	0.00000	99.61789				0.00	0	0
Total TSP176 SPOT										0.00	0	0
Total For TSP176										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	95.15494				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	93.93457				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	93.49817				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	12.85408	100.00000	12.82295				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04U On 19/01/2015 Spot Bond			100.00000	93.26383	100.00000	93.03354				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC06 On 09/04/2015 Spot Bond			100.00000	76.03306	100.00000	75.40984				0.00	0	0
Total TWC067 SPOT										0.00	0	0
Total For TWC067										0.00	0	0
TWC06 On 12/01/2015 Spot Bond				100.00000	0.00000	100.99555				0.00	0	0
Total TWC068 SPOT										0.00	0	0
Total For TWC068										0.00	0	0
TWC06 On 19/01/2015 Spot Bond				100.00000	0.00000	102.64976				0.00	0	0
Total TWC069 SPOT										0.00	0	0
Total For TWC069										0.00	0	0
TWC07 On 14/01/2015 Spot Bond				100.00000	0.00000	102.36604				0.00	0	0
Total TWC070 SPOT										0.00	0	0
Total For TWC070										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC07 On 16/01/2015 Spot Bond				100.00000	0.00000	102.29012				0.00	0	0
Total TWC071 SPOT										0.00	0	0
Total For TWC071										0.00	0	0
TWC07 On 21/01/2015 Spot Bond				100.00000	0.00000	102.17530				0.00	0	0
Total TWC072 SPOT										0.00	0	0
Total For TWC072										0.00	0	0
TWC07 On 10/02/2015 Spot Bond				100.00000	0.00000	101.05411				0.00	0	0
Total TWC073 SPOT										0.00	0	0
Total For TWC073										0.00	0	0
TWC07 On 19/02/2015 Spot Bond				100.00000	0.00000	100.26437				0.00	0	0
Total TWC075 SPOT										0.00	0	0
Total For TWC075										0.00	0	0
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.24675				0.00	0	0
Total TWC076 SPOT										0.00	0	0
Total For TWC076										0.00	0	0
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.22912				0.00	0	0
Total TWC077 SPOT										0.00	0	0
Total For TWC077										0.00	0	0
TWCJ1 On 14/01/2015 Spot Bond				100.00000	0.00000	102.30351				0.00	0	0
Total TWCJ14 SPOT										0.00	0	0
Total For TWCJ14										0.00	0	0
TWCJ1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.25761				0.00	0	0
Total TWCJ15 SPOT										0.00	0	0
Total For TWCJ15										0.00	0	0
TWCM On 14/01/2015 Spot Bond				100.00000	0.00000	102.31090				0.00	0	0
Total TWCM14 SPOT										0.00	0	0
Total For TWCM14										0.00	0	0
TWCM On 26/02/2015 Spot Bond				100.00000	0.00000	100.23518				0.00	0	0
Total TWCM15 SPOT										0.00	0	0
Total For TWCM15										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.70000	112.38526	8.70000	112.35882				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
UTR04: On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	101.35115				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKC05 On 26/01/2015 Spot Bond				100.00000	0.00000	101.36679				0.00	0	0
Total VKC05 SPOT										0.00	0	0
Total For VKC05										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.61552				0.00	0	0
Total VKE01 SPOT										0.00	0	0
Total For VKE01										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.63488				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.63576				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.47882				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.51818				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
WS04 On 30/05/2016 Spot Bond			6.84500	108.15434	6.84500	108.13424				0.00	0	10,000,000,000
Total WS04 SPOT										0.00	0	10,000,000,000
Total For WS04										0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.49000	242.46011	1.49000	242.45032				0.00	0	5,000,000
Total WS05 SPOT										0.00	0	5,000,000
Total For WS05										0.00	0	5,000,000
WSP1 On 28/05/2015 Spot Bond			6.59000	101.42362	6.59000	101.40584				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			7.17000	104.38509	7.17000	104.36477				0.00	0	4,700,000,000
Total WSP2 SPOT										0.00	0	4,700,000,000
Total For WSP2										0.00	0	4,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3 On 28/05/2019 Spot Bond			7.48500	105.97824	7.48500	105.95673			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.77000	105.71025	7.77000	105.68799			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.84000	106.11318	7.84000	106.09064			0.00	0	2,700,000,000
Total WSP5 SPOT									0.00	0	2,700,000,000
Total For WSP5									0.00	0	2,700,000,000
Z014 On 30/06/2015 Spot Bond			6.22000	96.66149	6.22000	96.64540			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			6.15000	94.95628	6.15000	94.94048			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			6.22000	96.64540	6.22000	96.62932			0.00	0	0
Total Z071 SPOT									0.00	0	0
Total For Z071									0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.87500	72.28674	6.87500	72.27324			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	55.18950	100.00000	55.08479			0.00	0	0
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	29.21250	100.00000	29.15707			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									69,475,544,050,384,000.00	913,793,619,300	402,442,965,400
Total for SPOT :									69,475,544,050,384,000.00	913,793,619,300	402,442,965,400
Total Futures									69,475,544,581,470,100.00	913,793,624,067	402,443,377,638
Total Options									0.00	0	32,313
Grand Total:									69,475,544,581,470,100.00	913,793,624,067	402,443,409,951