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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/12/2014

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			125.19198	125.19198	125.22085	125.22085			0.00	0	0
EL28 On 07/05/2015 Bond Future			125.68884	125.68884	125.72043	125.72043			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			769.15000	0.76915	798,020		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			779.15000	0.77915	808,020		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			789.15000	0.78915	818,020		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			720.43000	0.72043	688,840		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			710.43000	0.71043	678,840		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			730.43000	0.73043	698,840		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			9.44328	86.17669	9.48088	85.89332			0.00	0	6,220
ES33	On	07/05/2015	Bond Future			9.52475	83.76287	9.56330	83.47664			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.59403	85.22292	9.63391	84.93076			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	05/02/2015	Bond Future	9.99	Call			3,696.19000	3.69619	3,979,560		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			3,766.24000	3.76624	4,049,610		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			3,836.20000	3.83620	4,119,570		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			1,292.86000	1.29286	1,579,090		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			1,365.10000	1.36510	1,651,330		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			1,437.25000	1.43725	1,723,480		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	117,190		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			174.97000	0.17497	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			321.77000	0.32177	29,610		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			0.00000	0.00000	43,840		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			248.32000	0.24832	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			118.95146	118.95146	118.98176	118.98176			0.00	0	16
I2025	On	07/05/2015	Bond Future			120.85799	120.85799	120.89089	120.89089			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	05/02/2015	Bond Future	118.99	Put			8.24000	0.00824	38,540		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			18.24000	0.01824	48,540		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			28.24000	0.02824	58,540		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			99.11000	0.09911	132,010		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			109.11000	0.10911	142,010		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			119.11000	0.11911	152,010		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			126.62533	126.62533	127.12192	127.12192			0.00	0	3,701
I2038	On	07/05/2015	Bond Future			128.65473	128.65473	129.16165	129.16165			0.00	0	0
Total I2038 Future												0.00	0	3,701
I2038	On	05/02/2015	Bond Future	122.99	Call			4,131.92000	4.13192	3,635,330		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			4,121.92000	4.12192	3,625,330		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			4,111.92000	4.11192	3,615,330		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	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Call			2,171.65000	2.17165	1,664,730		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			2,161.65000	2.16165	1,654,730		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			2,151.65000	2.15165	1,644,730		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			129.31542	129.31542	129.92950	129.92950			0.00	0	5,889
I2046	On	07/05/2015	Bond Future			130.01889	130.01889	130.64525	130.64525			0.00	0	0
Total I2046 Future												0.00	0	5,889
I2046	On	05/02/2015	Bond Future	123.99	Call			5,939.50000	5.93950	5,325,420		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			5,929.50000	5.92950	5,315,420		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			5,919.50000	5.91950	5,305,420		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			3,635.25000	3.63525	3,008,890		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			3,655.25000	3.65525	3,028,890		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			3,645.25000	3.64525	3,018,890		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			138.28981	138.28981	138.32445	138.32445			0.00	0	2,640
I2050	On	07/05/2015	Bond Future			140.50606	140.50606	140.54364	140.54364			0.00	0	0
Total I2050 Future												0.00	0	2,640
I2050	On	05/02/2015	Bond Future	129.99	Call			8,334.45000	8.33445	8,299,810		0.00	0	0

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			8,324.45000	8.32445	8,289,810		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			8,314.45000	8.31445	8,279,810		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			5,553.64000	5.55364	5,516,060		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			5,543.64000	5.54364	5,506,060		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			5,533.64000	5.53364	5,496,060		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			7.94454	120.84890	7.97638	120.57618		7.58	44,714,093.00	370	45,417
R186	On	07/05/2015	Bond Future			7.99792	122.77579	8.03066	122.50097		7.53	0.00	0	1
R186	On	06/08/2015	Bond Future			8.03460	119.61395	8.06871	119.33299		7.90	0.00	0	0
R186	On	05/11/2015	Bond Future			8.05163	121.81531	8.08635	121.53417		7.66	0.00	0	0
Total R186 Future												44,714,093.00	370	45,418
R186	On	05/02/2015	Bond Future	8.00	Call			1,542.76000	1.54276	1,678,320	7.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Put			1,341.00000	1.34100	1,203,840	7.58	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.05	Call			1,776.96000	1.77696	1,925,390	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,509.39000	6.50939	6,769,940	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Put			208.15000	0.20815	173,340	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.45	Put			259.09000	0.25909	217,590	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Call			6,357.28000	6.35728	6,616,700	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			65.85000	0.06585	52,550	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			6,433.30000	6.43330	6,693,290	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			62.56000	0.06256	49,830	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Put			1,149.65000	1.14965	1,025,360	7.60	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.45	Call			4,216.52000	4.21652	4,447,740	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			59.41000	0.05941	47,240	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			8,344.54000	8.34454	8,613,420	8.07	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			15.97000	0.01597	12,130	8.07	12,736.50	1,050	10,650
R186	On	05/02/2015	Bond Future	8.50	Call			4,572.73000	4.57273	4,810,640	7.82	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,530.69000	1.53069	1,425,320	7.65	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			3,328.30000	3.32830	3,494,850	7.64	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,591.50000	1.59150	1,483,230	7.64	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,379.76000	3.37976	3,547,760	7.64	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,560.87000	1.56087	1,454,050	7.64	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,431.59000	3.43159	3,601,040	7.65	0.00	0	0

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R186	On	06/08/2015	Bond Future	8.01	Call			2,814.96000	2.81496	2,947,600	7.91	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			3,299.11000	3.29911	3,150,790	7.91	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			0.00000	0.00000	7,670,850	8.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			0.00000	0.00000	816,410	8.33	2,041,025.00	2,500	2,500
R186	On	06/08/2015	Bond Future	7.99	Call			2,735.71000	2.73571	2,865,930	7.90	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			3,385.41000	3.38541	3,234,670	7.90	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			2,774.98000	2.77498	2,906,410	7.90	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			3,341.87000	3.34187	3,192,340	7.90	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,943.91000	2.94391	2,820,260	7.77	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			4,302.48000	4.30248	4,460,960	7.78	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,910.01000	2.91001	2,787,350	7.78	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			8,215.24000	8.21524	8,435,410	8.11	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			1,135.09000	1.13509	1,074,120	8.11	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			4,211.36000	4.21136	4,367,860	7.77	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,978.12000	2.97812	2,853,480	7.77	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			4,256.80000	4.25680	4,414,290	7.77	0.00	0	0
Total R186 Option												2,053,761.50	3,550	28,750
Total For R186												46,767,854.50	3,920	74,168
R197	On	05/02/2015	Bond Future			288.13629	288.13629	288.42219	288.42219			0.00	0	898
R197	On	07/05/2015	Bond Future			292.75410	292.75410	293.05014	293.05014			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			587.81000	0.58781	873,710		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			567.81000	0.56781	853,710		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			577.81000	0.57781	863,710		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			959.86000	0.95986	1,255,900		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			939.86000	0.93986	1,235,900		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			949.86000	0.94986	1,245,900		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			238.24866	238.24866	237.96046	237.96046			0.00	0	50,884
R202	On	07/05/2015	Bond Future			242.06709	242.06709	241.77871	241.77871			0.00	0	0
Total R202 Future												0.00	0	50,884
R202	On	05/02/2015	Bond Future	232.99	Call			4,970.46000	4.97046	5,258,660		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	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	233.00	Call			4,960.46000	4.96046	5,248,660		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			4,950.46000	4.95046	5,238,660		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	238.49	Call			3,288.71000	3.28871	3,577,090		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			3,278.71000	3.27871	3,567,090		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			3,268.71000	3.26871	3,557,090		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	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			7.74392	103.51894	7.78122	103.29879		5.56	0.00	0	11,167
R2023	On	07/05/2015	Bond Future			7.79760	101.24531	7.83619	101.02350		5.94	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.83156	103.00953	7.87208	102.78273		5.98	0.00	0	0
Total R2023 Future												0.00	0	11,167
R2023	On	05/02/2015	Bond Future	8.74	Call			5,464.27000	5.46427	5,681,660	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			9.81000	0.00981	7,050	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,518.55000	5.51855	5,736,090	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			9.22000	0.00922	6,610	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			5,572.77000	5.57277	5,790,460	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			8.61000	0.00861	6,150	6.07	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			836.46000	0.83646	762,770	6.09	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,599.57000	2.59957	2,748,840	6.09	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			818.70000	0.81870	746,160	6.09	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,638.19000	2.63819	2,788,600	6.09	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			801.23000	0.80123	729,830	6.09	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,561.21000	2.56121	2,709,330	6.09	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			6,678.30000	6.67830	6,881,320	6.36	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			257.16000	0.25716	233,380	6.36	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,200.17000	3.20017	3,348,850	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,170.23000	1.17023	1,092,110	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,236.67000	3.23667	3,386,230	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,152.28000	1.15228	1,075,040	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,273.34000	3.27334	3,423,770	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,134.55000	1.13455	1,058,180	6.17	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	12,078
R203	On	05/02/2015	Bond Future			6.87199	106.58304	6.92676	106.45249		1.79	0.00	0	14,661
R203	On	07/05/2015	Bond Future			6.92021	104.11584	6.98051	103.98516		1.82	0.00	0	0

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	06/08/2015	Bond Future			6.90554	105.93039	6.97433	105.79630		1.73	0.00	0	0
Total R203 Future												0.00	0	14,661
R203	On	05/02/2015	Bond Future	7.69	Call			1,802.19000	1.80219	1,930,990	1.98	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			4.28000	0.00428	2,530	1.98	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,298.09000	3.29809	3,428,630	1.99	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.01000	0.00001	0,000	1.99	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,320.95000	3.32095	3,451,490	1.99	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.01000	0.00001	0,000	1.99	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,343.79000	3.34379	3,474,340	1.99	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.00000	0.00000	0,000	1.99	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			859.10000	0.85910	949,760	1.90	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			256.16000	0.25616	216,140	1.90	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			829.08000	0.82908	918,200	1.90	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			269.13000	0.26913	227,570	1.90	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			844.03000	0.84403	933,920	1.90	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			262.58000	0.26258	221,790	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			406.80000	0.40680	460,460	1.73	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			825.33000	0.82533	744,900	1.73	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			390.88000	0.39088	443,160	1.73	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			848.58000	0.84858	766,770	1.73	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			398.63000	0.39863	451,590	1.73	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			836.74000	0.83674	755,610	1.73	0.00	0	0
Total R203 Option												0.00	0	55
Total For R203												0.00	0	14,716
R2030	On	05/02/2015	Bond Future			8.36095	97.16609	8.37241	97.07139			97,166.09	1	4,665
R2030	On	07/05/2015	Bond Future			8.41867	98.71572	8.43026	98.62137			0.00	0	0
Total R2030 Future												97,166.09	1	4,665
R2030	On	05/02/2015	Bond Future	9.26	Call			6,953.20000	6.95320	7,047,900		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	05/02/2015	Bond Future	9.24	Call			6,804.49000	6.80449	6,899,190		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			6,878.89000	6.87889	6,973,590		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	07/05/2015	Bond Future	8.74	Call			2,473.92000	2.47392	2,568,270		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			2,552.29000	2.55229	2,646,640		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			2,630.56000	2.63056	2,724,910		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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2030									97,166.09	1	4,665
R2032 On 05/02/2015 Bond Future			8.52782	100.51852	8.54444	100.37306			0.00	0	15
R2032 On 07/05/2015 Bond Future			8.58581	97.96612	8.60272	97.82018			0.00	0	0
R2032 On 06/08/2015 Bond Future			8.63072	99.67395	8.64827	99.52435			0.00	0	0
Total R2032 Future									0.00	0	15
R2032 On 05/02/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.51	Put			301.78000	0.30178	156,320		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.49	Put			477.67000	0.47767	332,210		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.50	Put			389.67000	0.38967	244,210		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Put			804.18000	0.80418	658,240		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Put			978.92000	0.97892	832,980		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Put			891.49000	0.89149	745,550		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			1,274.58000	1.27458	1,124,980		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			1,187.85000	1.18785	1,038,250		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Put			1,361.42000	1.36142	1,211,820		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			8.59990	99.25116	8.63166	98.94305			0.00	0	36,001
R2037 On 07/05/2015 Bond Future			8.65591	100.83401	8.68838	100.52287			0.00	0	500
R2037 On 06/08/2015 Bond Future			8.70115	98.33135	8.73467	98.01371			0.00	0	0
Total R2037 Future									0.00	0	36,501
R2037 On 05/02/2015 Bond Future	9.49	Call			7,785.14000	7.78514	8,093,250		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			7,870.01000	7.87001	8,178,120		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			7,954.75000	7.95475	8,262,860		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	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Call			3,000.19000	3.00019	3,311,330		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			2,817.86000	2.81786	3,129,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/05/2015	Bond Future	9.00	Call			2,909.09000	2.90909	3,220,230		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call			50.36000	0.05036	368,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			144.73000	0.14473	462,370		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			238.96000	0.23896	556,600		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			7.13915	103.96696	7.18227	103.82124		2.81	0.00	0	10,809
R204	On	07/05/2015	Bond Future			7.19620	105.62467	7.24219	105.47856		2.80	0.00	0	0
R204	On	06/08/2015	Bond Future			7.21523	103.42598	7.26556	103.27619		2.90	0.00	0	0
Total R204 Future												0.00	0	10,809
R204	On	05/02/2015	Bond Future	8.24	Call			3,497.51000	3.49751	3,642,860	3.10	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			0.96000	0.00096	0,590	3.10	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			3,529.78000	3.52978	3,675,160	3.10	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			0.88000	0.00088	0,540	3.10	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			3,562.05000	3.56205	3,707,450	3.10	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			0.81000	0.00081	0,490	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,229.76000	1.22976	1,325,780	2.91	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			446.84000	0.44684	396,750	2.91	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,250.87000	1.25087	1,347,750	2.91	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			436.51000	0.43651	387,280	2.91	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,272.15000	1.27215	1,369,870	2.91	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			426.37000	0.42637	377,980	2.91	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,449.80000	3.44980	3,585,380	3.11	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			115.38000	0.11538	101,170	3.11	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			1,847.85000	1.84785	1,954,940	3.01	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			448.97000	0.44897	406,270	3.01	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,869.17000	1.86917	1,976,840	3.01	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			441.06000	0.44106	398,940	3.01	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,890.59000	1.89059	1,998,840	3.01	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			433.26000	0.43326	391,720	3.01	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	11,508
R2044	On	05/02/2015	Bond Future			8.73970	100.34483	8.78163	99.90652			0.00	0	5,842
R2044	On	07/05/2015	Bond Future			8.79543	101.94513	8.83834	101.50181			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.84114	99.33656	8.88536	98.88439			0.00	0	0
Total R2044 Future												0.00	0	5,842
R2044	On	05/02/2015	Bond Future	8.99	Call			2,130.51000	2.13051	2,568,820		0.00	0	0

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	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.00	Call			2,230.80000	2.23080	2,669,110		0.00	0	0
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			2,330.91000	2.33091	2,769,220		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			1,740.39000	1.74039	2,183,710		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			1,540.31000	1.54031	1,983,630		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			1,640.43000	1.64043	2,083,750		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Put			1,291.04000	1.29104	838,870		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Put			1,499.66000	1.49966	1,047,490		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Put			1,395.26000	1.39526	943,090		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			8.70999	104.36343	8.75193	103.91072			0.00	0	43,196
R2048 On 07/05/2015 Bond Future			8.76085	101.59691	8.80375	101.13885			0.00	0	0
R2048 On 06/08/2015 Bond Future			8.80125	103.36744	8.84541	102.90024			0.00	0	0
Total R2048 Future									0.00	0	43,196
R2048 On 05/02/2015 Bond Future	9.49	Call			7,413.57000	7.41357	7,866,280		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			7,507.27000	7.50727	7,959,980		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			7,600.79000	7.60079	8,053,500		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Call			4,455.76000	4.45576	4,913,820		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			4,553.75000	4.55375	5,011,810		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			4,651.56000	4.65156	5,109,620		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 06/08/2015 Bond Future	8.76	Put			907.11000	0.90711	439,910		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			1,121.63000	1.12163	654,430		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			1,014.27000	1.01427	547,070		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	43,196
R207	On	05/02/2015	Bond Future			7.39036	99.94161	7.42803	99.78899		3.73	189,489,292.56	1,896	32,910
R207	On	07/05/2015	Bond Future			7.45386	101.53535	7.49346	101.38217		3.72	0.00	0	0
R207	On	06/08/2015	Bond Future			7.48810	99.66029	7.53067	99.50341		3.87	0.00	0	0
Total R207 Future												189,489,292.56	1,896	32,910
R207	On	05/02/2015	Bond Future	8.49	Call			4,189.70000	4.18970	4,341,680	4.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1.95000	0.00195	1,310	4.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			4,227.95000	4.22795	4,379,970	4.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1.80000	0.00180	1,200	4.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			4,266.19000	4.26619	4,418,260	4.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1.66000	0.00166	1,110	4.09	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			3,069.40000	3.06940	3,202,850	4.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			160.27000	0.16027	140,540	4.00	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,508.40000	1.50840	1,606,310	3.85	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			599.42000	0.59942	544,150	3.85	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			3,004.29000	3.00429	3,136,790	4.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			169.73000	0.16973	149,050	4.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			3,036.99000	3.03699	3,169,960	4.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			165.14000	0.16514	144,930	4.00	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			1,699.64000	1.69964	1,793,800	3.93	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			896.12000	0.89612	833,400	3.93	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			1,722.31000	1.72231	1,817,160	3.93	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			882.35000	0.88235	820,320	3.93	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,115.53000	1.11553	1,188,690	3.86	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,376.13000	1.37613	1,292,410	3.86	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			1,677.42000	1.67742	1,770,880	3.93	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			910.37000	0.91037	846,950	3.93	0.00	0	0
Total R207 Option												0.00	0	136
Total For R207												189,489,292.56	1,896	33,046
R208	On	05/02/2015	Bond Future			7.52850	98.68472	7.56079	98.53210		4.55	0.00	0	51,071
R208	On	07/05/2015	Bond Future			7.58490	96.85853	7.61849	96.70529		4.76	0.00	0	0
R208	On	06/08/2015	Bond Future			7.61698	98.54666	7.65264	98.38971		4.76	0.00	0	0
R208	On	05/11/2015	Bond Future			7.62049	96.95663	7.65716	96.80084		4.80	0.00	0	0
Total R208 Future												0.00	0	51,071
R208	On	05/02/2015	Bond Future	8.49	Call			4,276.14000	4.27614	4,426,720	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			7.86000	0.00786	5,820	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			4,320.31000	4.32031	4,471,000	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			7.37000	0.00737	5,440	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	05/02/2015	Bond Future	8.51	Call			4,364.44000	4.36444	4,515,250	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			6.87000	0.00687	5,060	4.97	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,249.03000	2.24903	2,357,600	4.92	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			529.24000	0.52924	484,570	4.92	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,281.67000	2.28167	2,390,990	4.92	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			517.31000	0.51731	473,390	4.92	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,216.80000	2.21680	2,324,590	4.92	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			541.61000	0.54161	496,160	4.92	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			183.22000	0.18322	167,470	5.09	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			927.67000	0.92767	871,610	4.93	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,425.84000	2.42584	2,527,370	4.93	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			913.09000	0.91309	857,670	4.93	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,454.56000	2.45456	2,556,720	4.93	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			898.70000	0.89870	843,910	4.93	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,277.09000	5.27709	5,418,290	5.09	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			2,397.27000	2.39727	2,498,160	4.93	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Call			1,968.31000	1.96831	2,050,870	4.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,617.48000	1.61748	1,544,250	4.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			1,991.53000	1.99153	2,074,680	4.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,598.46000	1.59846	1,525,820	4.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			2,014.90000	2.01490	2,098,620	4.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,579.61000	1.57961	1,507,540	4.88	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			4,031.92000	4.03192	4,151,780	5.10	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			615.19000	0.61519	579,260	5.10	0.00	0	2,200
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	53,469
R209	On	05/02/2015	Bond Future			8.52788	80.13252	8.56463	79.83749		10.95	109,621,287.36	1,368	28,889
R209	On	07/05/2015	Bond Future			8.57806	78.26239	8.61562	77.96407		11.97	0.00	0	0
R209	On	06/08/2015	Bond Future			8.61666	79.62660	8.65532	79.32225		12.17	0.00	0	0
Total R209 Future												109,621,287.36	1,368	28,889
R209	On	05/02/2015	Bond Future	9.24	Put			117.72000	0.11772	94,450	11.63	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			5,315.47000	5.31547	5,588,080	11.64	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			112.63000	0.11263	90,210	11.64	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			5,382.46000	5.38246	5,655,890	11.65	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			107.73000	0.10773	86,130	11.65	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,687.76000	3.68776	3,930,150	11.41	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			318.80000	0.31880	266,160	11.41	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			5,248.56000	5.24856	5,520,320	11.63	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			4,206.74000	4.20674	4,413,130	12.33	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			1,177.18000	1.17718	1,085,250	12.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/05/2015	Bond Future	8.99	Call			4,103.63000	4.10363	4,307,390	12.31	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			1,223.30000	1.22330	1,128,740	12.31	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,155.06000	4.15506	4,360,140	12.32	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			1,200.06000	1.20006	1,106,820	12.32	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Call			4,595.15000	4.59515	4,787,720	12.51	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			2,034.81000	2.03481	1,923,030	12.51	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			4,642.22000	4.64222	4,835,870	12.52	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			2,007.39000	2.00739	1,896,690	12.52	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			4,689.49000	4.68949	4,884,210	12.53	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,980.28000	1.98028	1,870,650	12.53	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,386.13000	9.38613	9,653,010	12.86	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			489.23000	0.48923	451,760	12.86	0.00	0	2,914
Total R209 Option												0.00	0	2,914
Total For R209												109,621,287.36	1,368	31,803
R210	On	05/02/2015	Bond Future			177.84561	177.84561	177.89044	177.89044			0.00	0	628
R210	On	07/05/2015	Bond Future			178.62063	178.62063	178.66950	178.66950			0.00	0	0
Total R210 Future												0.00	0	628
R210	On	05/02/2015	Bond Future	175.01	Call			2,880.44000	2.88044	2,835,610		0.00	0	0
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			2,900.44000	2.90044	2,855,610		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			2,890.44000	2.89044	2,845,610		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	07/05/2015	Bond Future	176.99	Call			1,679.50000	1.67950	1,630,630		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			1,669.50000	1.66950	1,620,630		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			1,659.50000	1.65950	1,610,630		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			132.18848	132.18848	132.22705	132.22705			0.00	0	1,120
R211	On	07/05/2015	Bond Future			134.30715	134.30715	134.34882	134.34882			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			762.95000	0.76295	801,520		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			772.95000	0.77295	811,520		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			782.95000	0.78295	821,520		0.00	0	0

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	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			651.18000	0.65118	692,850		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Put			661.18000	0.66118	702,850		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			641.18000	0.64118	682,850		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			137.54496	137.54496	137.58052	137.58052			0.00	0	13,564
R212	On	07/05/2015	Bond Future			139.74954	139.74954	139.78817	139.78817			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			409.48000	0.40948	445,040		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			419.48000	0.41948	455,040		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			429.48000	0.42948	465,040		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Put			1,211.83000	1.21183	1,250,460		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			1,221.83000	1.22183	1,260,460		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			1,201.83000	1.20183	1,240,460		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			8.40647	90.87675	8.42304	90.74513		9.36	0.00	0	22,096
R213	On	07/05/2015	Bond Future			8.45898	88.78123	8.47582	88.64919		10.21	0.00	0	0
R213	On	06/08/2015	Bond Future			8.49897	90.32830	8.51643	90.19302		10.35	0.00	0	0
Total R213 Future												0.00	0	22,096
R213	On	05/02/2015	Bond Future	9.24	Call			6,211.85000	6.21185	6,336,130	10.16	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			57.04000	0.05704	49,700	10.16	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			6,280.60000	6.28060	6,405,160	10.17	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			54.35000	0.05435	47,290	10.17	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			6,349.14000	6.34914	6,474,010	10.17	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			51.54000	0.05154	44,790	10.17	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			3,496.87000	3.49687	3,575,600	10.51	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			1,462.03000	1.46203	1,408,720	10.51	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			3,545.47000	3.54547	3,624,860	10.52	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			1,434.93000	1.43493	1,382,280	10.52	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			3,594.37000	3.59437	3,674,420	10.53	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/05/2015	Bond Future	8.76	Put		1,408.23000	1.40823	1,356,240	10.53	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call		2,913.58000	2.91358	2,976,180	10.35	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put		3,118.48000	3.11848	3,045,800	10.35	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call		2,951.57000	2.95157	3,014,730	10.35	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put		3,078.86000	3.07886	3,006,740	10.35	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call		2,990.42000	2.99042	3,054,130	10.36	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put		3,040.20000	3.04020	2,968,630	10.36	0.00	0	0
Total R213 Option											0.00	0	0
Total For R213											0.00	0	22,096
R214	On	05/02/2015	Bond Future			8.61856	81.06817	8.66043	80.71520	11.58	119,170,209.90	1,470	10,879
R214	On	07/05/2015	Bond Future			8.66715	79.06946	8.70993	78.71239	12.67	0.00	0	0
R214	On	06/08/2015	Bond Future			8.70520	80.44736	8.74920	80.08316	12.89	0.00	0	0
Total R214 Future											119,170,209.90	1,470	10,879
R214	On	05/02/2015	Bond Future	9.49	Call		6,558.56000	6.55856	6,894,970	12.53	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put		71.47000	0.07147	54,910	12.53	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call		6,628.09000	6.62809	6,965,130	12.54	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put		68.33000	0.06833	52,400	12.54	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call		6,697.37000	6.69737	7,035,070	12.54	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put		65.06000	0.06506	49,790	12.54	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put		1,183.72000	1.18372	1,080,360	13.15	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call		4,761.41000	4.76141	5,016,560	13.16	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put		1,161.60000	1.16160	1,059,680	13.16	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call		4,652.08000	4.65208	4,904,320	13.15	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put		1,206.36000	1.20636	1,101,530	13.15	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call		4,706.55000	4.70655	4,960,260	13.15	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call		3,339.34000	3.33934	3,523,850	13.06	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put		3,415.26000	3.41526	3,235,570	13.06	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call		3,380.53000	3.38053	3,566,450	13.07	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put		3,373.94000	3.37394	3,195,660	13.07	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call		3,421.97000	3.42197	3,609,310	13.08	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put		3,333.00000	3.33300	3,156,140	13.08	0.00	0	0
Total R214 Option											0.00	0	0
Total For R214											119,170,209.90	1,470	10,879
Total for Bond											465,145,810.41	8,655	439,542
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 05/02/2015 GOVI			482.61500	482.61500	481.66800	481.66800				0.00	0	428
GOVI On 07/05/2015 GOVI			490.31200	490.31200	489.35700	489.35700				0.00	0	130
GOVI On 06/08/2015 GOVI			498.76400	498.76400	497.78600	497.78600				0.00	0	0
Total GOVI Future										0.00	0	558
GOVI On 05/02/2015 GOVI	459.99	Call			216,780.00000	21.67800	226,250,000			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			216,680.00000	21.66800	226,150,000			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			216,580.00000	21.65800	226,050,000			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	450.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			393,470.00000	39.34700	403,020,000			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			393,670.00000	39.36700	403,220,000			0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			393,570.00000	39.35700	403,120,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			22,140.00000	2.21400	12,360,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			22,240.00000	2.22400	12,460,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			22,040.00000	2.20400	12,260,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	558

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI									0.00	0	558
AL12 On 05/02/2015 Index Future			536.88300	536.88300	535.44600	535.44600			0.00	0	0
AL12 On 07/05/2015 Index Future			545.44400	545.44400	543.99400	543.99400			0.00	0	0
Total AL12 Future									0.00	0	0
Total For AL12									0.00	0	0
AL37 On 05/02/2015 Index Future			448.08000	448.08000	447.44300	447.44300			0.00	0	116
AL37 On 07/05/2015 Index Future			455.22600	455.22600	454.58600	454.58600			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			530.99300	530.99300	529.88800	529.88800			0.00	0	3
AL7T On 07/05/2015 Index Future			539.46000	539.46000	538.34700	538.34700			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			484.64200	484.64200	483.62500	483.62500			0.00	0	654
ALBI On 07/05/2015 Index Future			492.37100	492.37100	491.34500	491.34500			0.00	0	0
ALBI On 06/08/2015 Index Future			500.85900	500.85900	499.80800	499.80800			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			226.24300	226.24300	226.34400	226.34400			0.00	0	1,093
IGOV On 07/05/2015 Index Future			229.87000	229.87000	229.97600	229.97600			0.00	0	81
IGOV On 06/08/2015 Index Future			233.85000	233.85000	233.95400	233.95400			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			612.63100	612.63100	612.88200	612.88200			0.00	0	157
ILBI On 07/05/2015 Index Future			622.63500	622.63500	622.89200	622.89200			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	6.09000	93.91000			0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.15000	93.85000	6.15000	93.85000			0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.21000	93.79000	6.21000	93.79000			0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.26000	93.74000	6.26000	93.74000			0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.32000	93.68000	6.32000	93.68000			0.00	0	0
JIBAR f On 20/05/2015 Jibar Future			6.40000	93.60000	6.40000	93.60000			0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.47000	93.53000	6.47000	93.53000			0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			6.63000	93.37000	6.63000	93.37000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.85000	93.15000	6.85000	93.15000			0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			6.98000	93.02000	6.98000	93.02000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 15/06/2016 Jibar Future			7.10000	92.90000	7.10000	92.90000				0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.21000	92.79000	7.21000	92.79000				0.00	0	0
Total Jibar Future										0.00	0	7,850
Total For JIBAR FUTURE										0.00	0	7,850
Total for Jibar										0.00	0	7,850
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 :										465,145,810.41	8,655	450,054
AA02 On 28/03/2016 Spot Bond				101.44639		100.00000				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			6.94500	102.06895	6.88500	102.05515			138,900,000,000,000.00	20,000,000,000	10,000,000,000	
Total AA03 SPOT									138,900,000,000,000.00	20,000,000,000	10,000,000,000	
Total For AA03									138,900,000,000,000.00	20,000,000,000	10,000,000,000	
AA04 On 22/03/2017 Spot Bond				99.86325		100.00000				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			8.29000	105.63834	8.21000	105.88041				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				101.30887		100.00000				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.96000	104.13697	8.86000	104.57146				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	103.88900	10.00000	103.83400				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				100.49816		100.00000				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				100.58217		100.00000				0.00	0	0
Total AB011 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.15500	97.79950	9.07500	98.00652			0.00	0	0
Total AB013 SPOT									0.00	0	0
Total For AB013									0.00	0	0
AB014L On 19/11/2024 Spot Bond			100.00000	10.65637	100.00000	10.56285			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	100.79042	10.84000	100.73165			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			7.06500	102.07423	7.00500	102.05226			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				101.52533		100.00000			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			8.63000	104.71029	8.56500	104.80215			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	104.95600	10.00000	104.90200			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			2.31000	272.12228	2.30000	125.94425		5,544,000,000,000.00	2,400,000,000	1,200,000,000	
Total ABCPI3 SPOT								5,544,000,000,000.00	2,400,000,000	1,200,000,000	
Total For ABCPI3								5,544,000,000,000.00	2,400,000,000	1,200,000,000	
ABFN04 On 25/02/2015 Spot Bond				100.71213		100.00000			0.00	560,000,000	22,100,000,000
Total ABFN04 SPOT									0.00	560,000,000	22,100,000,000
Total For ABFN04									0.00	560,000,000	22,100,000,000
ABFN06 On 17/03/2016 Spot Bond				100.53347		100.00000			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				99.99986		100.00000			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				99.99990		100.00000			0.00	0	0
Total ABFN08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN08										0.00	0	0
ABFN08 On 17/03/2026 Spot Bond				99.99980		100.00000				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond				101.37558		100.00000				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN10 On 09/04/2017 Spot Bond				101.11140		100.00000				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond				100.81309		100.00000				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	82.37340	100.00000	82.00891				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			2.05000	173.12420	2.04000	173.20451				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	162.94760	2.76000	162.92328				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	173.86061	2.17000	176.37916				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	185.91136	1.82000	185.89285				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			7.82625	79.06263	7.76125	79.17898				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			7.82625	79.06263	7.76125	79.17898				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				94.84000		100.00000				0.00	0	0
Total ABN38 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN38									0.00	0	0
ABN39 On 21/09/2016 Spot Bond				99.89864		100.00000			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0
ABN40 On 29/09/2015 Spot Bond				93.98000		100.00000			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				93.02000		100.00000			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				92.45000		100.00000			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				91.08000		100.00000			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				90.47000		100.00000			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				101.42922		100.00000			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				101.31113		100.00000			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				90.12000		100.00000			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			7.03500	99.92296	6.99000	99.88522			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				89.40000		100.00000			0.00	0	0
Total ABN52 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				89.90000		100.00000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				88.84000		100.00000				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				101.58506		100.00000				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			7.23500	107.89286	7.17500	107.89534				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				101.34567		100.00000				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				87.49000		100.00000				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				86.95000		100.00000				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			2.62500	109.19736	2.62500	95.21663				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			2.39000	162.15378	2.39000	102.92020				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			2.27000	216.38998	2.29000	117.84891				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				95.40000		100.00000				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				85.64000		100.00000				0.00	0	0
Total ABN66 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.31500	93.45222	9.21500	93.20087				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				97.19000		100.00000				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				100.70000		100.00000				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				102.86099		100.00000				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				92.94000		100.00000				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				101.44500		100.00000				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	106.06426	9.63000	106.02764				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				96.39000		100.00000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.31500	108.34730	9.22500	108.97676				0.00	0	0
Total ABN79 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.66500	92.29551	8.56500	92.70400			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				103.71000		100.00000			0.00	210,000,000	210,000,000
Total ABN81 SPOT									0.00	210,000,000	210,000,000
Total For ABN81									0.00	210,000,000	210,000,000
ABN82 On 05/07/2016 Spot Bond				103.06000		100.00000			0.00	310,000,000	310,000,000
Total ABN82 SPOT									0.00	310,000,000	310,000,000
Total For ABN82									0.00	310,000,000	310,000,000
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			9.41000	107.63266	9.32000	108.25562			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				87.82000		100.00000			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				100.03024		100.00000			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				101.02802		100.00000			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			7.98000	107.80388	7.91500	107.94686		29,526,000,000.00		3,700,000	1,580,000,000
Total ABS10 SPOT								29,526,000,000.00		3,700,000	1,580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS10									29,526,000,000.00	3,700,000	1,580,000,000
ABS11 On 09/04/2021 Spot Bond			8.67000	105.39903	8.57000	105.84113			0.00	0	500,000,000
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			7.10500	101.48315	7.04500	101.46692			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			8.74000	98.04917	8.63500	98.44638			48,944,000,000.00	5,600,000	740,000,000
Total ABS6 SPOT									48,944,000,000.00	5,600,000	740,000,000
Total For ABS6									48,944,000,000.00	5,600,000	740,000,000
ABS7 On 11/09/2026 Spot Bond			9.51000	97.37688	9.42000	97.93656			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			7.52500	104.49407	7.48500	104.49933			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			2.12000	275.94428	2.11000	217.92848			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	131.08671	1.54000	128.21609			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	133.65061	2.12000	131.00382			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	0.00464	100.00000	0.00461			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	68.11339	100.00000	67.78376			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02L On 15/09/2015 Spot Bond			11.39500	104.88183	11.33500	104.86032			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02L On 20/08/2015 Spot Bond				100.75011		100.00000			0.00	0	0
Total ACL029 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	6.82158	100.00000	6.78821				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.76829		100.00000				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03F On 20/08/2015 Spot Bond				101.02555		100.00000				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	40.65979	100.00000	40.46087				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04Z On 20/08/2015 Spot Bond				100.73193		100.00000				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	66.93631	11.00000	66.89804				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	26.02226	100.00000	25.89496		600,000,000,000,000.00		6,000,000,000	3,000,000,000	
Total ACL04U SPOT								10,000,000,000,000.00		6,000,000,000	3,000,000,000	
Total For ACL04U								10,000,000,000,000.00		6,000,000,000	3,000,000,000	
ACL071 On 20/06/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL07C 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
ACL07E 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
ACL07F On 20/09/2015 Spot Bond				99.88840		100.00000				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				99.87731		100.00000				0.00	0	0
Total ACL077 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL077										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				99.89335		100.00000				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				99.89000		100.00000				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				99.88853		100.00000				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL081 On 30/07/2017 Spot Bond				103.25252		100.00000				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				103.25252		100.00000				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				103.27129		100.00000				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				103.27129		100.00000				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				103.23373		100.00000				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 20/12/2015 Spot Bond				93.11461		100.00000				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL088 On 20/12/2014 Spot Bond				99.90942		100.00000				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	104.95600	10.00000	104.90200				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 26/12/2015 Spot Bond				99.75098		100.00000				0.00	0	0
Total ACL092 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL092										0.00	0	0
ACL092 On 20/12/2018 Spot Bond				99.89204		100.00000				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				99.88846		100.00000				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				99.88707		100.00000				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				99.88976		100.00000				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				99.89605		100.00000				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			9.14000	103.34376	9.03500	103.72066				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 On 26/01/2021 Spot Bond				101.16644		100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				101.81769		100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL120 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
ACL122 On 20/09/2016 Spot Bond				87.08197		100.00000				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL126 On 20/09/2021 Spot Bond				179.19053		100.00000				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				179.23513		100.00000				0.00	0	0
Total ACL128 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL128									0.00	0	0
ACL128 On 20/09/2021 Spot Bond				99.89326		100.00000			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.89975		100.00000			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				100.33301		100.00000			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				100.90020		100.00000			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				103.80687		100.00000			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				103.70306		100.00000			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				99.90269		100.00000			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	104.95600	10.00000	104.90200			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				99.52542		100.00000			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				101.19030		100.00000			0.00	0	25,000,000
Total ACL144 SPOT									0.00	0	25,000,000
Total For ACL144									0.00	0	25,000,000
ACL145 On 20/12/2021 Spot Bond				99.89288		100.00000			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				100.99973		100.00000			0.00	0	0
Total ACL151 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL151										0.00	0	0
ACL151 On 20/03/2015 Spot Bond				99.90596		100.00000				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				99.90822		100.00000				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				99.90383		100.00000				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL155 On 20/03/2017 Spot Bond				99.89549		100.00000				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				99.90016		100.00000				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL157 On 20/03/2015 Spot Bond				99.90556		100.00000				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				99.90410		100.00000				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL159 On 20/03/2022 Spot Bond			10.23000	102.45499	10.23000	102.39853				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/09/2015 Spot Bond				99.90246		100.00000				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL162 On 20/03/2015 Spot Bond				99.90490		100.00000				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL163 On 20/06/2017 Spot Bond				119.97616		100.00000				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.23000	101.98546	9.15000	102.22937				0.00	0	0
Total ACL167 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				99.89582		100.00000				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	116.54818	1.75000	116.43407				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL169 On 20/03/2015 Spot Bond				100.02932		100.00000				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL170 On 20/06/2015 Spot Bond				99.90379		100.00000				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL172 On 20/06/2017 Spot Bond				99.89008		100.00000				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				99.88665		100.00000				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				99.89349		100.00000				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/06/2015 Spot Bond				100.20615		100.00000				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL180 On 20/06/2017 Spot Bond				100.31360		100.00000				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				101.54624		100.00000				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				99.89473		100.00000				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.92816		100.00000				0.00	0	0
Total ACL184 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				99.88734		100.00000				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2016 Spot Bond				99.89810		100.00000				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL186 On 20/09/2020 Spot Bond				99.89225		100.00000				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				99.89050		100.00000				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2015 Spot Bond				100.30920		100.00000				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				100.53141		100.00000				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				99.89018		100.00000				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				99.89018		100.00000				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				99.87573		100.00000				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				99.88939		100.00000				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				99.88382		100.00000				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.81906		100.00000				0.00	0	0
Total ACL198 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				99.87573		100.00000				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				95.20090		100.00000				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				99.88792		100.00000				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				99.88120		100.00000				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				129.33405		100.00000				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				130.25370		100.00000				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				99.89622		100.00000				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				99.89718		100.00000				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				100.53135		100.00000				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				99.89459		100.00000				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				99.90077		100.00000				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				99.89008		100.00000				0.00	0	0
Total ACL214 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				99.89609		100.00000				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				99.89622		100.00000				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				99.89449		100.00000				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				100.18278		100.00000				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				101.07720		100.00000				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				101.04623		100.00000				0.00	1,000,000,000	1,000,000,000
Total ADCB03 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ADCB03										0.00	1,000,000,000	1,000,000,000
ADCB0 On 27/11/2017 Spot Bond				100.47743		100.00000				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				100.36893		100.00000				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				100.40181		100.00000				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	22.49975	100.00000	22.39087				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	11.07196	100.00000	14.08247				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				100.52227		100.00000				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.57417						0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.60869	0.00000	0.00000				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				101.21075		100.00000				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				101.32911		100.00000				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				101.48681		100.00000				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				101.16967		100.00000				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			7.76500	99.58082	7.70000	99.61972				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				101.49988		100.00000				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				101.74165		100.00000				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			8.60000	102.11183	8.52000	102.34466				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			9.41000	114.46230	9.32000	114.96363				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			7.21500	107.15257	7.17500	107.15852				0.00	0	0
Total AIR03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.05500	101.67177	8.95500	102.25616				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	13.01405	100.00000	12.95619				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			9.77000	102.30154	9.65000	103.21434				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.64000	166.48729	2.64000	166.46330				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				100.24901		100.00000				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG01 On 06/06/2015 Spot Bond				100.17338		100.00000				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	68.22430	100.00000	67.97020				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				101.76983		100.00000				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				101.14383		100.00000				0.00	2,038,000,000	7,081,000,000
Total APF02 SPOT										0.00	2,038,000,000	7,081,000,000
Total For APF02										0.00	2,038,000,000	7,081,000,000
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.04869		100.00000				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				100.52921		100.00000				0.00	0	0
Total ASN006 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN006										0.00	0	0
ASN00: On 20/12/2016 Spot Bond				99.92244		100.00000				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN00: 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
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				99.89349		100.00000				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				99.88809		100.00000				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.17232		100.00000				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				103.77000		100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				93.20000		100.00000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				102.18108		100.00000				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				98.33009		100.00000				0.00	0	0
Total ASN020 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN020									0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.52000	298.01539	2.54000	130.76965			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02: On 07/07/2017 Spot Bond				96.88119		100.00000			0.00	0	0
Total ASN023 SPOT									0.00	0	0
Total For ASN023									0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN024 SPOT									0.00	0	0
Total For ASN024									0.00	0	0
ASN02: On 07/08/2015 Spot Bond				107.28064		100.00000			0.00	0	0
Total ASN025 SPOT									0.00	0	0
Total For ASN025									0.00	0	0
ASN02: On 20/06/2019 Spot Bond				98.36520		100.00000			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03: On 14/08/2017 Spot Bond				96.20299		100.00000			0.00	0	0
Total ASN031 SPOT									0.00	0	0
Total For ASN031									0.00	0	0
ASN03: On 19/09/2017 Spot Bond				95.40354		100.00000			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03: On 07/01/2015 Spot Bond				101.24590		100.00000			0.00	0	0
Total ASN033 SPOT									0.00	0	0
Total For ASN033									0.00	0	0
ASN03: On 20/06/2019 Spot Bond				99.89476		100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.81162		100.00000			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.53500	208.34492	2.55500	163.94924			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN041										0.00	0	0
ASN35I On 20/12/2016 Spot Bond			100.00000	25.79819	100.00000	25.47338				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38I On 20/12/2017 Spot Bond			100.00000	15.54396	100.00000	15.23201				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	15.63245	100.00000	15.31872				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	15.23425	100.00000	14.92851				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				100.09070		100.00000				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				99.90306		100.00000				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				99.90443		100.00000				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				101.67157		100.00000				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			8.70000	105.53423	8.62000	105.74485				0.00	0	50,000,000
Total BAW11 SPOT										0.00	0	50,000,000
Total For BAW11										0.00	0	50,000,000
BAW13 On 17/04/2017 Spot Bond				102.01223		100.00000				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				101.26567		100.00000				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				100.78823		100.00000				0.00	0	1,000,000,000
Total BAW17 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW17										0.00	0	1,000,000,000
BAW18 On 05/12/2020 Spot Bond				100.48789		100.00000				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			9.24000	101.75156	9.14000	102.15778				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.47500	105.57639	7.41500	105.58081				0.00	0	0
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	39.11204	100.00000	38.76880				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				104.54893		100.00000				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			8.58000	105.36327	8.51500	105.47692				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			10.94122	103.70881	10.94471	104.14862				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			10.96975	102.64559	10.97601	102.62770				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			10.99826	102.62281	11.00430	102.59112				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				102.33414		100.00000				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			11.02633	102.58725	11.03268	102.65902				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			11.67066	102.78756	11.64427	102.77041				0.00	0	0
Total BAYA08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYA08									0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				102.38740		100.00000			0.00	0	0
Total BAYA09 SPOT									0.00	0	0
Total For BAYA09									0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				102.38740		100.00000			0.00	0	0
Total BAYA10 SPOT									0.00	0	0
Total For BAYA10									0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				102.38747		100.00000			0.00	0	0
Total BAYA11 SPOT									0.00	0	0
Total For BAYA11									0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.19122	102.22810	11.19471	102.08289			0.00	0	0
Total BAYA12 SPOT									0.00	0	0
Total For BAYA12									0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.12885	102.68251	11.13435	103.39661			0.00	0	0
Total BAYA13 SPOT									0.00	0	0
Total For BAYA13									0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			10.96975	102.64559	10.97601	102.62770			0.00	0	0
Total BAYA14 SPOT									0.00	0	0
Total For BAYA14									0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.02797	102.83911	11.02691	103.08070			0.00	0	0
Total BAYA15 SPOT									0.00	0	0
Total For BAYA15									0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.19485	102.37619	10.18858	98.55892			0.00	0	0
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				102.27030		100.00000			0.00	0	0
Total BAYA17 SPOT									0.00	0	0
Total For BAYA17									0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				102.25445		100.00000			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				102.25445		100.00000			0.00	0	0
Total BAYA19 SPOT									0.00	0	0
Total For BAYA19									0.00	0	0
BAYA19 On 30/09/2015 Spot Bond				100.01230		100.00000			0.00	0	0
Total BAYA22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA22										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			10.21996	102.59622	10.23665	102.77112				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.35500	101.76827	11.29000	101.84789				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				102.19085		100.00000				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			11.28000	99.66868	11.21500	75.47827				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				100.01231		100.00000				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				102.06812		100.00000				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	101.96351	9.28000	90.87106				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				102.22266		100.00000				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			11.10000	102.00809	11.02000	72.05002				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				102.15905		100.00000				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				102.21205		100.00000				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				102.21205		100.00000				0.00	0	0
Total BAYA35 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.89380		100.00000				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				102.13359		100.00000				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				102.22741		100.00000				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				100.01229		100.00000				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				102.22741		100.00000				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				102.13784		100.00000				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				102.15325		100.00000				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				102.22750		100.00000				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				101.63158		100.00000				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				101.74874		100.00000				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.94122	104.33693	13.94471	104.73602				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.13130	103.66722	15.12387	103.57043				0.00	0	0
Total BAYB03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYB03									0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			13.98918	103.29463	13.98511	103.35882			0.00	0	0
Total BAYB04 SPOT									0.00	0	0
Total For BAYB04									0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				102.90023		100.00000			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				102.90023		100.00000			0.00	0	0
Total BAYB06 SPOT									0.00	0	0
Total For BAYB06									0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				102.90023		100.00000			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				103.00595		100.00000			0.00	0	0
Total BAYB08 SPOT									0.00	0	0
Total For BAYB08									0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				102.52989		100.00000			0.00	0	0
Total BAYB09 SPOT									0.00	0	0
Total For BAYB09									0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	24.34410	100.00000	24.25181			0.00	0	0
Total BAYC1U SPOT									0.00	0	0
Total For BAYC1U									0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	22.58251	100.00000	22.47323			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	20.55262	100.00000	20.45316			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	12.68681	100.00000	12.62541			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	12.68681	100.00000	12.62541			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	15.33894	100.00000	15.26472			0.00	0	0
Total BAYD5U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	13.29093	100.00000	13.22662				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				101.13300		100.00000				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				101.11235		100.00000				0.00	0	8,100,000,000
Total BCJ04 SPOT										0.00	0	8,100,000,000
Total For BCJ04										0.00	0	8,100,000,000
BCJ05 On 07/07/2015 Spot Bond				101.30766		100.00000				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				101.38513		100.00000				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	8.65670	100.00000	8.61435				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	8.65670	100.00000	8.61435				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP88I On 23/01/2015 Spot Bond			100.00000	90.79602	100.00000	90.34653		160,000,000,000,000.00		1,600,000,000	300,000,000	
Total BCP88U SPOT								160,000,000,000,000.00		1,600,000,000	300,000,000	
Total For BCP88U								160,000,000,000,000.00		1,600,000,000	300,000,000	
BCP89I On 19/02/2015 Spot Bond			100.00000	85.08159	100.00000	84.68677				0.00	0	0
Total BCP89U SPOT										0.00	0	0
Total For BCP89U										0.00	0	0
BCP90I On 05/03/2015 Spot Bond			100.00000	82.39278	100.00000	82.02247				0.00	0	0
Total BCP90U SPOT										0.00	0	0
Total For BCP90U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.02000	182.11283	2.01000	104.84954				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			7.93000	158.79171	7.84000	100.09208				0.00	0	0
Total BD0205 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BD0205									0.00	0	0
BD0205 On 02/03/2028 Spot Bond			7.93000	159.10166	7.84000	101.41134			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			8.31500	99.76640	8.22500	100.43509			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.70000	99.91932	7.62000	100.10413			0.00	0	100,000,000
Total BEER02 SPOT									0.00	0	100,000,000
Total For BEER02									0.00	0	100,000,000
BG22A1 On 21/07/2016 Spot Bond				102.07115		100.00000			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				101.18216		100.00000			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				101.20542		100.00000			0.00	0	30,000,000
Total BG22A3 SPOT									0.00	0	30,000,000
Total For BG22A3									0.00	0	30,000,000
BG22B1 On 21/07/2016 Spot Bond				101.28291		100.00000			0.00	0	0
Total BG22B1 SPOT									0.00	0	0
Total For BG22B1									0.00	0	0
BG22C1 On 21/07/2016 Spot Bond				101.36037		100.00000			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D1 On 21/07/2016 Spot Bond				101.57679		100.00000			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22YU On 21/07/2016 Spot Bond			100.00000	24.08086	100.00000	23.96433			0.00	0	0
Total BG22YU SPOT									0.00	0	0
Total For BG22YU									0.00	0	0
BG32A1 On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG32A1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				101.00283		100.00000				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				101.02236		100.00000				0.00	0	50,000,000
Total BG32A3 SPOT										0.00	0	50,000,000
Total For BG32A3										0.00	0	50,000,000
BG32A: On 30/10/2016 Spot Bond				101.02887		100.00000				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				101.10695		100.00000				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				101.21097		100.00000				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	23.56089	100.00000	23.44687				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	23.56089	100.00000	23.44687				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				100.03660		100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.03957		100.00000				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				100.04038		100.00000				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A: On 15/03/2017 Spot Bond			8.13000	103.58784	8.06500	103.67483				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				100.04280		100.00000				0.00	400,000,000	200,000,000
Total BG42B SPOT										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG42B										0.00	400,000,000	200,000,000
BG42C On 15/06/2017 Spot Bond				100.04700		100.00000				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	13.48849	100.00000	13.42177				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	13.48849	100.00000	13.42177				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				100.75006		100.00000				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			10.89000	100.49232	10.78500	101.06103				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				100.33981		100.00000				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				101.21280		100.00000				0.00	0	1,000,000,000
Total BID05 SPOT										0.00	0	1,000,000,000
Total For BID05										0.00	0	1,000,000,000
BID06 On 30/06/2019 Spot Bond			8.41000	105.75662	8.33000	68.93645				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				99.09377		100.00000				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				98.72070		100.00000				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				97.23325		100.00000				0.00	0	0
Total BIDC43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BIDC43										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.47681		100.00000				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				100.55039		100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.46814		100.00000				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				100.49105		100.00000				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				100.53265		100.00000				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				100.70502		100.00000				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				100.99665		100.00000				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11U On 19/06/2015 Spot Bond			100.00000	66.30813	100.00000	65.98373				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				101.22492		100.00000				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				101.25960		100.00000				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				98.33192		100.00000				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				98.70487		100.00000				0.00	0	0
Total BTC004 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC004										0.00	0	0
BTC004 On 20/10/2015 Spot Bond				94.13189		100.00000				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC005 On 22/01/2015 Spot Bond				99.38118		100.00000				0.00	0	0
Total BTC006 SPOT										0.00	0	0
Total For BTC006										0.00	0	0
BTC006 On 28/01/2015 Spot Bond				99.27816		100.00000				0.00	0	0
Total BTC007 SPOT										0.00	0	0
Total For BTC007										0.00	0	0
BTC007 On 02/02/2015 Spot Bond				99.19251		100.00000				0.00	0	0
Total BTC008 SPOT										0.00	0	0
Total For BTC008										0.00	0	0
BTC008 On 23/02/2015 Spot Bond				98.82516		100.00000				0.00	0	0
Total BTC009 SPOT										0.00	0	0
Total For BTC009										0.00	0	0
BTC009 On 24/11/2015 Spot Bond				93.54282		100.00000				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC010 On 18/02/2015 Spot Bond				98.91441		100.00000				0.00	0	0
Total BTC011 SPOT										0.00	0	0
Total For BTC011										0.00	0	0
BTC011 On 26/02/2015 Spot Bond				98.77432		100.00000				0.00	0	0
Total BTC012 SPOT										0.00	0	0
Total For BTC012										0.00	0	0
BTC012 On 19/05/2015 Spot Bond			100.00000	70.46332	100.00000	70.19231				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0
BTC013 On 09/01/2015 Spot Bond				99.60625		100.00000				0.00	0	0
Total BTC014 SPOT										0.00	0	0
Total For BTC014										0.00	0	0
BTC014 On 13/03/2015 Spot Bond				98.51744		100.00000				0.00	0	0
Total BTC015 SPOT										0.00	0	0
Total For BTC015										0.00	0	0
BTC015 On 16/03/2015 Spot Bond				98.46929	100.00000	80.04386				0.00	26,600,000,000	13,300,000,000
Total BTC016 SPOT										0.00	26,600,000,000	13,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC016										0.00	26,600,000,000	13,300,000,000
BUS011 On 30/09/2016 Spot Bond			100.00000	29.87485	100.00000	29.73028				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.61150		100.00000				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.28000	109.84943	9.21500	109.91046				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				106.77459		100.00000				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			9.18000	102.87923	9.11500	102.91257				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			12.30000	100.29227	12.22000	100.45590				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				99.66172		100.00000				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			12.20000	102.24007	12.12000	102.42523				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				100.69031		100.00000				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			9.17000	101.31637	9.10500	101.40545				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				98.85498		100.00000				0.00	0	0
Total CBL17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.20000	99.46921	12.12000	99.67827			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				101.53580		100.00000			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				98.15313		100.00000			0.00	0	65,000,000
Total CBL20 SPOT									0.00	0	65,000,000
Total For CBL20									0.00	0	65,000,000
CBL21 On 06/05/2016 Spot Bond				100.85703		100.00000			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			9.99000	94.85160	9.89000	95.19522			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			9.78000	115.67613	9.69000	116.18369			0.00	0	50,000,000
Total CCT01 SPOT									0.00	0	50,000,000
Total For CCT01									0.00	0	50,000,000
CCT02 On 12/06/2024 Spot Bond			10.06000	109.52097	9.97000	110.04055			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			8.94000	117.53086	8.85000	118.13136			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				100.27788		100.00000			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			11.48000	103.28217	11.41500	103.29475			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				101.24748		100.00000			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				103.00366		100.00000			0.00	0	0
Total CGR14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	104.95650	10.00000	104.90170			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				102.02701		100.00000			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				99.87026		100.00000			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				101.44984		100.00000			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				102.45913		100.00000			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				100.38843		100.00000			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				101.90843		100.00000			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				101.98266		100.00000			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				102.06793		100.00000			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		000,000,000,000,000.00	500,000,000,000	500,000,000,000	
Total CLA1U SPOT								10,000,000,000,000.00	500,000,000,000	500,000,000,000	
Total For CLA1U								10,000,000,000,000.00	500,000,000,000	500,000,000,000	
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000		000,000,000,000,000.00	500,000,000,000	615,500,000,000	
Total CLA2U SPOT								10,000,000,000,000.00	500,000,000,000	615,500,000,000	
Total For CLA2U								10,000,000,000,000.00	500,000,000,000	615,500,000,000	
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000		500,000,000,000,000.00	485,000,000,000	600,500,000,000	
Total CLA3U SPOT								10,000,000,000,000.00	485,000,000,000	600,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLA3U									10,000,000,000,000.00	485,000,000,000	500,500,000,000
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			550,000,000,000,000.00	115,500,000,000	115,500,000,000
Total CLC1U SPOT									50,000,000,000,000.00	115,500,000,000	115,500,000,000
Total For CLC1U									50,000,000,000,000.00	115,500,000,000	115,500,000,000
CLN12 On 20/08/2015 Spot Bond				100.99953		100.00000			0.00	0	0
Total CLN126 SPOT									0.00	0	0
Total For CLN126									0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.98941		100.00000			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				101.04289		100.00000			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				100.78916		100.00000			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				99.89337		100.00000			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				100.67807		100.00000			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	104.63351	10.11000	104.57744			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				101.52264		100.00000			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	121.84363	2.76000	121.82549			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				104.03475		100.00000			0.00	0	0
Total CLN192 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	121.81030	3.14000	118.96077				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	102.44124	8.25000	102.39549				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.82000	123.44035	2.82000	129.28791				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	121.16462	2.40000	126.90728				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				99.84892		100.00000				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 17/10/2016 Spot Bond			8.46500	101.49975	8.42500	101.52047				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				101.24931		100.00000				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				101.26579		100.00000				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.51500	101.57522	8.47500	101.59593				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.51500	101.57522	8.47500	101.59593				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.56500	100.39222	8.52500	100.41767				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				99.89070		100.00000				0.00	0	0
Total CLN226 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				99.87922		100.00000				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				101.27795		100.00000				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	104.95600	10.00000	104.90200				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 17/01/2015 Spot Bond				101.27795		100.00000				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN232 On 25/11/2020 Spot Bond			10.00000	104.95600	10.00000	104.90200				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN233 On 14/02/2017 Spot Bond				100.69299		100.00000				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN238 On 20/03/2017 Spot Bond				99.88931		100.00000				0.00	5,000,000,000	2,500,000,000
Total CLN239 SPOT										0.00	5,000,000,000	2,500,000,000
Total For CLN239										0.00	5,000,000,000	2,500,000,000
CLN240 On 24/02/2015 Spot Bond				100.48021		100.00000				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.50928		100.00000				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.89680	9.35000	102.84571				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	102.89680	9.35000	102.84571				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.45920		100.00000				0.00	0	0
Total CLN244 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.46039		100.00000				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 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
CLN247 On 14/03/2015 Spot Bond				100.13550		100.00000				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 26/03/2015 Spot Bond				99.89752		100.00000				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				99.94815		100.00000				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				99.95081		100.00000				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				99.89752		100.00000				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				99.89752		100.00000				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				99.91299		100.00000				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.68373		100.00000				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.29007		100.00000				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.78762		100.00000				0.00	0	0
Total CLN258 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.78762		100.00000				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.78762		100.00000				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.18491		100.00000				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.03000	104.31810	8.95000	104.55047				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN263 On 30/04/2017 Spot Bond				101.89266		100.00000				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				99.87544		100.00000				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN270 On 20/06/2017 Spot Bond				100.26098		100.00000				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.26188		100.00000				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.30243		100.00000				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.48526		100.00000				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN276 On 25/05/2017 Spot Bond				100.54825		100.00000				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.48316		100.00000				0.00	0	0
Total CLN278 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				101.35450		100.00000				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				101.19657		100.00000				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				100.10351		100.00000				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				99.92527		100.00000				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				99.89486		100.00000				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				101.18990		100.00000				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				100.83183		100.00000				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				99.93994		100.00000				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				99.71749		100.00000				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				102.08875		100.00000				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	104.95600	10.00000	104.90200				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				101.77351		100.00000				0.00	0	0
Total CLN293 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				99.72069		100.00000				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				101.81737		100.00000				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				99.88308		100.00000				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				101.77319		100.00000				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.92941		100.00000				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.92603		100.00000				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				130.26544		100.00000				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				101.19053		100.00000				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				131.06162		100.00000				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				129.63147		100.00000				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				130.54682		100.00000				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				126.71675		100.00000				0.00	0	0
Total CLN310 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				127.14675		100.00000				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.78649		100.00000				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.59500	95.29487	10.49500	97.10284				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.11500	96.83316	11.01500	96.51627				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				101.84108		100.00000				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				99.87408		100.00000				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				100.76893		100.00000				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				101.18327		100.00000				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				101.12882		100.00000				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	101.12502	8.80500	102.73990				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				99.88939		100.00000				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				101.19489		100.00000				0.00	0	0
Total CLN323 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				123.64531		100.00000				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				99.88434		100.00000				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				99.88228		100.00000				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				99.87436		100.00000				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				99.88808		100.00000				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				93.70771		100.00000				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				99.84299		100.00000				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				78.04944		100.00000				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				99.87743		100.00000				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				101.84108		100.00000				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				112.23644		100.00000				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				112.33009		100.00000				0.00	0	0
Total CLN337 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				101.12056		100.00000				0.00	0	400,000,000
Total CLN339 SPOT										0.00	0	400,000,000
Total For CLN339										0.00	0	400,000,000
CLN340 On 20/12/2018 Spot Bond				99.85428		100.00000				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				101.85171		100.00000				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				99.84398		100.00000				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				99.87187		100.00000				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				99.90275		100.00000				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				99.87818		100.00000				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				101.10981		100.00000				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.80763		100.00000				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				101.79860		100.00000				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				101.05800		100.00000				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN353 On 28/05/2019 Spot Bond				102.33932		100.00000				0.00	0	0
Total CLN353 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				102.78578		100.00000				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				101.04074		100.00000				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				101.15189		100.00000				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				99.89924		100.00000				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	102.38528	10.55000	101.65575				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			9.77500	107.04315	9.67500	106.92580				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				101.87998		100.00000				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				101.04478		100.00000				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			11.91500	108.81094	11.81500	108.49008				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				101.11484		100.00000				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			11.94500	108.49548	11.84500	109.14549				0.00	0	0
Total CLN367 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.37500	107.86669	10.27500	108.48793				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				101.11484		100.00000				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				101.17922		100.00000				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				99.86616		100.00000				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				99.89171		100.00000				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				99.88939		100.00000				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				99.88939		100.00000				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				101.91966		100.00000				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			9.29000	104.99472	9.19000	105.55046				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				102.24694		100.00000				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				99.87777		100.00000				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	102.53078	10.55000	102.47255				0.00	0	0
Total CLN379 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN379										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	99.91126	11.00000	102.57656				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38 On 21/07/2015 Spot Bond				101.15120		100.00000				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN38 On 20/03/2021 Spot Bond				99.87573		100.00000				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38 On 22/07/2017 Spot Bond				101.16903		100.00000				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.70500	104.60848	11.60500	105.29033				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38 On 20/09/2024 Spot Bond				99.86370		100.00000				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38 On 20/03/2021 Spot Bond				99.88939		100.00000				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38 On 26/01/2021 Spot Bond				101.27294		100.00000				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN38 On 20/09/2019 Spot Bond				99.88187		100.00000				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN38 On 06/08/2023 Spot Bond				101.04487		100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN39 On 01/10/2016 Spot Bond				101.43627		100.00000				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN39 On 20/12/2015 Spot Bond				99.89828		100.00000				0.00	0	0
Total CLN391 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN391										0.00	0	0
CLN39: On 20/03/2017 Spot Bond				99.89486		100.00000				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN39: On 20/12/2019 Spot Bond				87.60155		100.00000				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39: On 20/09/2022 Spot Bond				99.88871		100.00000				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	40.51803	7.01000	39.88522				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				166.39856		100.00000				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			8.31500	143.41181	8.22500	100.43509				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			7.93000	158.79171	7.84000	36.46089				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			7.93000	159.10166	7.84000	36.89320				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				94.10314		100.00000				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				94.05272		100.00000				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				101.56567		100.00000				0.00	0	0
Total CLNF03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				101.56567		100.00000				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				99.88933		100.00000				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				99.89685		100.00000				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				99.89542		100.00000				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0 On 10/07/2017 Spot Bond				101.55963		100.00000				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				99.88734		100.00000				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1 On 24/07/2017 Spot Bond				101.18327		100.00000				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				99.89746		100.00000				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				99.89212		100.00000				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				99.89281		100.00000				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				99.89212		100.00000				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				100.50996		100.00000				0.00	0	0
Total COH001 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				101.50270		100.00000				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	105.98688	8.87000	107.76914				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			8.53000	101.67638	8.46500	101.82351				0.00	0	950,000,000
Total COJ04 SPOT										0.00	0	950,000,000
Total For COJ04										0.00	0	950,000,000
COJ05 On 05/06/2023 Spot Bond			9.93000	113.21899	9.83000	113.77289				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			8.27500	102.57326	8.21500	102.58419				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			9.50000	108.44110	9.40000	108.86919				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			9.55500	104.05933	9.45500	104.63909				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			9.92500	97.31597	9.82500	97.80641				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			10.66000	98.83932	10.57000	99.40325				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			10.66000	91.82707	10.57000	92.37389				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				100.41041		100.00000				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				100.33878		100.00000				0.00	600,000,000	300,000,000
Total CPL005 SPOT										0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CPL005									0.00	600,000,000	300,000,000
CPL007 On 01/08/2015 Spot Bond				101.21250		100.00000			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	2.29646	100.00000	2.26136		000,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total CPL011U SPOT								10,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total For CPL01U								10,000,000,000,000.00	40,000,000,000	40,000,000,000	
CPL021 On 25/08/2017 Spot Bond				100.45446		100.00000			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				99.88210		100.00000			0.00	0	0
Total CPL022 SPOT								0.00	0	0	
Total For CPL022								0.00	0	0	
CPL023 On 23/04/2015 Spot Bond				101.10034		100.00000			0.00	0	0
Total CPL023 SPOT								0.00	0	0	
Total For CPL023								0.00	0	0	
CPL024 On 27/11/2017 Spot Bond				100.33391		100.00000			0.00	0	0
Total CPL024 SPOT								0.00	0	0	
Total For CPL024								0.00	0	0	
CPL021 On 12/03/2020 Spot Bond			100.00000	1.62384	100.00000	1.59902		500,000,000,000,000.00	75,000,000,000	75,000,000,000	
Total CPL021U SPOT								10,000,000,000,000.00	75,000,000,000	75,000,000,000	
Total For CPL02U								10,000,000,000,000.00	75,000,000,000	75,000,000,000	
CPL031 On 12/12/2018 Spot Bond			100.00000	3.99073	100.00000	3.95494		500,000,000,000,000.00	75,000,000,000	75,000,000,000	
Total CPL031U SPOT								10,000,000,000,000.00	75,000,000,000	75,000,000,000	
Total For CPL03U								10,000,000,000,000.00	75,000,000,000	75,000,000,000	
CPV01 On 30/06/2029 Spot Bond			11.26500	103.62415	11.16500	100.32099			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	
DEN381 On 10/06/2018 Spot Bond			100.00000	13.21424	100.00000	13.14887			0.00	0	0
Total DEN381U SPOT								0.00	0	0	
Total For DEN38U								0.00	0	0	
DEN391 On 10/06/2018 Spot Bond			100.00000	5.75877	100.00000	5.72208			0.00	0	0
Total DEN391U SPOT								0.00	0	0	
Total For DEN39U								0.00	0	0	
DEN401 On 10/06/2018 Spot Bond			100.00000	14.08996	100.00000	14.00017			0.00	0	0
Total DEN401U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				101.00266		100.00000				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			7.85500	99.03717	7.79000	99.88190				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				100.38010		100.00000				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				100.24163		100.00000				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				100.49133		100.00000				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	58.87723	100.00000	57.99670				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.16587		100.00000				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				101.54697		100.00000				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				102.93736		100.00000				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				102.56142		100.00000				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				99.02960		100.00000				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				99.85455		100.00000				0.00	0	0
Total DOL003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DOL003									0.00	0	0
DOL00 On 24/01/2019 Spot Bond				101.87619		100.00000			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00 On 22/03/2019 Spot Bond				99.83611		100.00000			0.00	0	0
Total DOL006 SPOT									0.00	0	0
Total For DOL006									0.00	0	0
DOL00 On 20/06/2019 Spot Bond				99.87367		100.00000			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				102.28175		100.00000			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			8.49000	102.63228	8.39000	103.08762			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			7.31500	110.77670	7.27500	110.79296			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.32500	107.99877	8.22000	108.39706		8,441,550,000,000.00	1,014,000,000	2,790,000,000	
Total DV22 SPOT								8,441,550,000,000.00	1,014,000,000	2,790,000,000	
Total For DV22								8,441,550,000,000.00	1,014,000,000	2,790,000,000	
DV23 On 27/02/2023 Spot Bond			8.98500	108.81697	8.88500	109.36059		21,822,768,000.00	2,428,800	1,120,228,800	
Total DV23 SPOT								21,822,768,000.00	2,428,800	1,120,228,800	
Total For DV23								21,822,768,000.00	2,428,800	1,120,228,800	
DV24 On 18/02/2024 Spot Bond			9.18500	106.24684	9.08500	106.82140		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			9.32000	109.36238	9.20000	110.28947		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 12/12/2014 Spot Bond				100.00000	0.00000	100.00000		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				99.89026		100.00000		0.00	0	0	
Total DVC005 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVC005										0.00	0	0
DVC005 On 29/06/2015 Spot Bond				101.45580		100.00000				0.00	0	0
Total DVC006 SPOT										0.00	0	0
Total For DVC006										0.00	0	0
DVC006 On 15/09/2015 Spot Bond				100.03683		100.00000				0.00	0	0
Total DVC007 SPOT										0.00	0	0
Total For DVC007										0.00	0	0
DVC007 On 20/11/2015 Spot Bond				100.48925		100.00000				0.00	0	0
Total DVC008 SPOT										0.00	0	0
Total For DVC008										0.00	0	0
DVC008 On 11/06/2015 Spot Bond			100.00000	55.46162	100.00000	51.16869		200,000,000,000,000.00		62,000,000,000	41,500,000,000	
Total DVC009 SPOT								10,000,000,000,000.00		62,000,000,000	41,500,000,000	
Total For DVC009								10,000,000,000,000.00		62,000,000,000	41,500,000,000	
DVC009 On 15/09/2015 Spot Bond			100.00000	44.27538	100.00000	36.18173		970,000,000,000,000.00		9,700,000,000	5,500,000,000	
Total DVC010 SPOT								10,000,000,000,000.00		9,700,000,000	5,500,000,000	
Total For DVC010								10,000,000,000,000.00		9,700,000,000	5,500,000,000	
DVC010 On 19/11/2016 Spot Bond				100.66102		100.00000				0.00	0	0
Total DVF16 SPOT								0.00		0	0	
Total For DVF16								0.00		0	0	
DVF16 On 18/03/2017 Spot Bond				99.98248		100.00000				0.00	0	0
Total DVF17 SPOT								0.00		0	0	
Total For DVF17								0.00		0	0	
DVF17 On 30/03/2018 Spot Bond				100.98190		100.00000				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			7.81000	130.54554	7.70500	131.03803				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				93.85949		100.00000				0.00	0	0
Total EDC01 SPOT								0.00		0	0	
Total For EDC01								0.00		0	0	
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC02 SPOT								0.00		0	0	
Total For EFC02								0.00		0	0	
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT								0.00		0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			2.26000	115.44123	2.24000	100.63060				0.00	0	6,100,000,000
Total EL037 SPOT										0.00	0	6,100,000,000
Total For EL037										0.00	0	6,100,000,000
EL15 On 29/06/2015 Spot Bond			1.20000	136.30603	1.20000	102.34778				0.00	0	1,200,000,000
Total EL15 SPOT										0.00	0	1,200,000,000
Total For EL15										0.00	0	1,200,000,000
EL28 On 02/05/2028 Spot Bond			2.03000	124.03130	2.03000	124.01747				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.04000	111.47705	2.04000	111.46455				0.00	0	4,300,000,000
Total EL29 SPOT										0.00	0	4,300,000,000
Total For EL29										0.00	0	4,300,000,000
EL30 On 29/07/2030 Spot Bond			2.05000	112.45185	2.05000	112.43939				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.12000	103.20628	2.14000	102.90907				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			2.24000	115.83213	2.22000	100.96761				0.00	0	4,700,000,000
Total EL36 SPOT										0.00	0	4,700,000,000
Total For EL36										0.00	0	4,700,000,000
EMM01 On 28/07/2020 Spot Bond			9.39000	109.06976	9.29000	109.45939				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			9.24000	109.73726	9.14000	110.17074				0.00	0	50,000,000
Total EMM02 SPOT										0.00	0	50,000,000
Total For EMM02										0.00	0	50,000,000
EMM03 On 04/05/2024 Spot Bond			9.71000	103.23518	9.62000	103.73713				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			9.94500	97.19928	9.82500	95.78192				0.00	0	0
Total EMM04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.09500	104.41596	9.97500	106.94296			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				100.63008		100.00000			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				94.92461		100.00000			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				100.09294		100.00000			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				100.87358		100.00000			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.84019		100.00000			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				100.55492		100.00000			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				100.79589		100.00000			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				101.01301		100.00000			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	78.00000	100.00000	77.56180			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	92.65551	100.00000	92.21846			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			11.25500	106.77055	11.19500	106.73831			0.00	0	0
Total EQS02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				101.31564		100.00000				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				100.02455		100.00000				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				101.85809		100.00000				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			9.68000	98.77135	9.60000	98.93898				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				101.60151		100.00000				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.41391		100.00000				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				100.65908		100.00000				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				100.69955		100.00000				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	104.95600	10.00000	104.90200				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				100.59340		100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.61743		100.00000			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.58857		100.00000			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.60862		100.00000			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.60249		100.00000			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				100.59438		100.00000			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.07500	102.75810	7.07500	102.71886			0.00	0	200,000,000
Total ES15 SPOT									0.00	0	200,000,000
Total For ES15									0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			7.63000	106.15413	7.55000	106.35011		13,904,912,000.00	1,822,400	5,806,974,400	
Total ES18 SPOT								13,904,912,000.00	1,822,400	5,806,974,400	
Total For ES18								13,904,912,000.00	1,822,400	5,806,974,400	
ES23 On 25/01/2023 Spot Bond			8.35500	113.47114	8.25500	114.03926		10,073,397,915,000.00	1,205,673,000	5,221,024,200	
Total ES23 SPOT								10,073,397,915,000.00	1,205,673,000	5,221,024,200	
Total For ES23								10,073,397,915,000.00	1,205,673,000	5,221,024,200	
ES26 On 02/04/2026 Spot Bond			8.65000	95.92511	8.56000	96.49949		86,662,002,390,000.00	10,018,728,600	14,208,300,000	
Total ES26 SPOT								86,662,002,390,000.00	10,018,728,600	14,208,300,000	
Total For ES26								86,662,002,390,000.00	10,018,728,600	14,208,300,000	
ES33 On 15/09/2033 Spot Bond			9.39000	85.38204	9.42500	85.07232		189,922,297,752,000.00	20,226,016,800	151,325,400,000	
Total ES33 SPOT								189,922,297,752,000.00	20,226,016,800	151,325,400,000	
Total For ES33								189,922,297,752,000.00	20,226,016,800	151,325,400,000	
ES42 On 25/04/2042 Spot Bond			9.44500	92.01360	9.32000	93.10097		0.00	0	19,200,000,000	
Total ES42 SPOT								0.00	0	19,200,000,000	
Total For ES42								0.00	0	19,200,000,000	
EXX01 On 19/05/2017 Spot Bond				100.60407		100.00000			0.00	0	2,000,000,000
Total EXX01 SPOT								0.00	0	2,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EXX01										0.00	0	2,000,000,000
EXX02 On 19/05/2019 Spot Bond				100.62288		100.00000				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				100.49088		100.00000				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				101.27262		100.00000				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				99.76066		100.00000				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				100.55990		100.00000				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				101.87356		100.00000				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				101.35627		100.00000				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				100.50909		100.00000				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				100.29288		100.00000				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	11.44482	100.00000	11.38944				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.13823	100.00000	11.08433				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.03839		100.00000				0.00	0	0
Total FR2A4A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FR2A4A									0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				98.60077		100.00000			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.04318		100.00000			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.04636		100.00000			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			9.20000	97.60485	9.12000	97.81716			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				100.12965		100.00000			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.12958		100.00000			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				101.13480		100.00000			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				103.24356		100.00000			0.00	300,000,000	195,000,000
Total FRB11 SPOT									0.00	300,000,000	195,000,000
Total For FRB11									0.00	300,000,000	195,000,000
FRB12 On 02/06/2024 Spot Bond				100.34404		100.00000			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				100.34969		100.00000			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			9.99000	100.44970	9.89000	101.09366			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			10.05000	106.18141	9.97000	112.38475			0.00	0	4,750,000,000
Total FRBC21 SPOT									0.00	0	4,750,000,000

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 For FRBC21									0.00	0	4,750,000,000
FRBC2 On 21/12/2018 Spot Bond				99.88257		100.00000			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	133.65061	2.12000	132.74477			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			2.15000	275.33657	2.14000	127.43322			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.34000	112.03611	2.34000	105.38358			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			2.37000	162.51594	2.37000	103.15018		12,324,000,000,000.00	5,200,000,000	4,600,000,000	
Total FRBI28 SPOT								12,324,000,000,000.00	5,200,000,000	4,600,000,000	
Total For FRBI28								12,324,000,000,000.00	5,200,000,000	4,600,000,000	
FRBI33 On 07/12/2033 Spot Bond			2.16000	219.83997	2.18000	119.72739		6,912,000,000,000.00	3,200,000,000	1,600,000,000	
Total FRBI33 SPOT								6,912,000,000,000.00	3,200,000,000	1,600,000,000	
Total For FRBI33								6,912,000,000,000.00	3,200,000,000	1,600,000,000	
FRBN0 On 15/09/2015 Spot Bond			7.50500	107.69291	7.44500	107.69378		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			7.76800	63.42100	7.77000	64.02480		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			9.44800	40.14172	9.44800	41.02776		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			9.68000	38.81855	9.69000	39.70817		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	82.95455	100.00000	82.57919		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	85.14705	100.00000	84.78239		0.00	0	0	
Total FRC03U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC03U										0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.38763		100.00000				0.00	0	40,000,000
Total FRC107 SPOT										0.00	0	40,000,000
Total For FRC107										0.00	0	40,000,000
FRC10: On 20/06/2017 Spot Bond				99.87610		100.00000				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				99.89342		100.00000				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				99.88249		100.00000				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	98.00000	7.47000	99.89662				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	99.89662				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				99.87573		100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				99.88161		100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				99.89236		100.00000				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC123									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				99.87777		100.00000			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	99.91691			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				99.86998		100.00000			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				99.83952		100.00000			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				99.84431		100.00000			0.00	0	0
Total FRC135 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC135									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	18.24068	100.09221	18.15137			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				99.88912		100.00000			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				111.74280		100.00000			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				99.86133		100.00000			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				104.54921		100.00000			0.00	0	0
Total FRC149 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				99.88505		100.00000				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				98.00000		100.00000				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				99.88375		100.00000				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				99.89431		100.00000				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				99.88393		100.00000				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				99.84772		100.00000				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				99.88598		100.00000				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	61.45708	13.22500	61.41267				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				99.89254		100.00000				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				99.89240		100.00000				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				99.85109		100.00000				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				99.88748		100.00000				0.00	0	0
Total FRC168 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.57000	100.34984	3.57000	96.97670				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				99.88256		100.00000				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				99.88256		100.00000				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.60180		100.00000				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				101.84108		100.00000				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.04607		100.00000				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				99.88939		100.00000				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				99.89199		100.00000				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				101.06019		100.00000				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				99.87341		100.00000				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.78391		100.00000				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				101.04925		100.00000				0.00	0	0
Total FRC181 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				101.26283		100.00000				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				99.85455		100.00000				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				99.88502		100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				102.46094		100.00000				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				99.89322		100.00000				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				99.88393		100.00000				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				99.88393		100.00000				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.03666		100.00000				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				101.59452		100.00000				0.00	5,000,000,000	2,500,000,000
Total FRC191 SPOT										0.00	5,000,000,000	2,500,000,000
Total For FRC191										0.00	5,000,000,000	2,500,000,000
FRC19: On 02/04/2019 Spot Bond				101.68173		100.00000				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				101.73257		100.00000				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	104.95600	10.00000	104.90200				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				101.39792		100.00000				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				99.87737		100.00000				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				101.38324		100.00000				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				101.71426		100.00000				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				101.35810		100.00000				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				101.36180		100.00000				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.35560		100.00000				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				101.23112		100.00000				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.35560		100.00000				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				101.22614		100.00000				0.00	5,000,000,000	2,500,000,000
Total FRC203 SPOT										0.00	5,000,000,000	2,500,000,000
Total For FRC203										0.00	5,000,000,000	2,500,000,000
FRC20: On 06/05/2017 Spot Bond				100.93460		100.00000				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	100.96902	8.75000	101.22618				0.00	0	0
Total FRC205 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				103.81190		100.00000				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	7.90808	100.00000	7.85824				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	7.23324	100.00000	9.47305				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				101.99031		100.00000				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	1.70732	100.00000	1.68966				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				99.87982		100.00000				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	19.82715	100.00000	27.56562				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.88623		100.00000				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	9.22954	100.00000	9.14676				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	25.59098	100.00000	25.20826				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.88619		100.00000				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	11.94752	100.00000	11.76884				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.88403		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 FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.83962		100.00000				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.95691		100.00000				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.89853		100.00000				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			2.93000	126.92316	2.93000	100.30485				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 10/11/2016 Spot Bond				100.76354		100.00000				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC222 On 10/11/2016 Spot Bond				100.75352		100.00000				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC223 On 10/11/2016 Spot Bond				100.75352		100.00000				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224 On 20/05/2020 Spot Bond				100.60428		100.00000				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 20/06/2015 Spot Bond				99.88462		100.00000				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC37 On 20/12/2015 Spot Bond				99.88532		100.00000				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC40 On 10/09/2017 Spot Bond				100.16048		100.00000				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				101.13957		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 FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.46000	122.73139	3.46000	117.32231				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				99.88318		100.00000				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				99.88198		100.00000				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.51000	122.34422	3.51000	107.86680				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.49000	122.49892	3.49000	105.47569				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	127.60533	2.86000	102.15255				0.00	0	4,125,000,000
Total FRC72 SPOT										0.00	0	4,125,000,000
Total For FRC72										0.00	0	4,125,000,000
FRC74 On 20/09/2016 Spot Bond			2.93000	134.90276	2.93000	101.45415				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				101.27788		100.00000				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				99.89870		100.00000				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				99.88402		100.00000				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				102.70378		100.00000				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				99.86431		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 FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				99.86936		100.00000				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				99.88078		100.00000				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				99.88092		100.00000				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				103.07019		100.00000				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.03529		100.00000				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	9.52452	100.00000	11.20428				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	34.09403	100.00000	33.92539				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	64.65619	100.00000	64.25309				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	18.48016	100.00000	18.36368				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD12 On 20/03/2018 Spot Bond			100.00000	8.45170	100.00000	8.24021				0.00	0	0
Total FRD12U SPOT										0.00	0	0
Total For FRD12U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	11.57348	100.00000	11.13509				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			5.00000	151.94341	5.00000	151.90228				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				101.63237		100.00000				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				102.20158		100.00000				0.00	500,000,000	250,000,000
Total FRJ16 SPOT										0.00	500,000,000	250,000,000
Total For FRJ16										0.00	500,000,000	250,000,000
FRJ17 On 04/04/2017 Spot Bond				102.29613		100.00000				0.00	200,000,000	100,000,000
Total FRJ17 SPOT										0.00	200,000,000	100,000,000
Total For FRJ17										0.00	200,000,000	100,000,000
FRJ18 On 21/02/2018 Spot Bond				101.60531		100.00000				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				100.96677		100.00000				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				98.72712		100.00000				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				99.42441		100.00000				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	107.25196	1.94800	83.92095				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			2.36000	137.09961	2.34000	104.68278				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				101.14010		100.00000				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	101.54336	10.38000	101.48682				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	101.54336	10.38000	101.48682				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 10/11/2015 Spot Bond				108.68000		100.00000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS105 On 30/01/2016 Spot Bond				101.16663		100.00000				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.50000	110.62892	2.48000	102.24461				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.47000	210.28406	2.49000	210.52975				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.47000	111.21622	2.45000	111.59509				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 03/04/2015 Spot Bond				101.29910		100.00000				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.50000	209.38636	2.52000	209.64025				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				101.28322		100.00000				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.42500	111.18085	2.42500	111.16630				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.56000	109.46552	2.54000	109.83661				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 26/06/2015 Spot Bond				101.48753		100.00000				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS116 On 05/05/2016 Spot Bond				51.67600		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 FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 06/08/2015 Spot Bond				100.75080		100.00000				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS118 On 31/01/2038 Spot Bond			2.66500	107.46501	2.64500	108.70013				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.62000	260.80173	2.64000	113.70364				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.67000	258.95796	2.69000	112.03938				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.35500	97.95229	2.35500	98.07996				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.70000	203.51958	2.72000	160.15304				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			2.27000	272.92165	2.26000	126.31454				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.16000	275.13436	2.15000	127.33955				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			2.88000	261.02915	2.87000	120.80566				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	129.69866	2.59000	102.05736				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				101.09291		100.00000				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.12000	129.56402	2.12000	133.63530				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				101.30227		100.00000				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				101.54004		100.00000				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				100.93348		100.00000				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			2.34000	110.80947	2.32000	111.24839				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	21.49711	104.97509	21.38607				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	25.13973	101.07593	25.01419				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	18.59159	100.44759	18.49926				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	21.37046	100.76967	21.26520				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			1.99000	120.15868	2.01000	119.64679				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			2.28500	112.59346	2.28500	98.17972				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				98.66046		100.00000			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			2.31500	112.28906	2.31500	97.91413			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				100.45398		100.00000			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			2.36000	343.51788	2.35000	125.48320			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				100.78803		100.00000			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.43441		100.00000			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			6.28500	102.83446	6.31500	102.79218			0.00	0	100,000,000
Total FRX15 SPOT									0.00	0	100,000,000
Total For FRX15									0.00	0	100,000,000
FRX16 On 15/09/2016 Spot Bond			7.55500	102.75095	7.51500	102.77368			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			7.93000	103.54390	7.86500	103.65886			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.08000	108.75593	8.00000	108.94854			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			8.58000	102.43688	8.47500	102.80893		48,048,000,000.00		5,600,000	960,000,000

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 FRX19 SPOT									48,048,000,000.00	5,600,000	960,000,000
Total For FRX19									48,048,000,000.00	5,600,000	960,000,000
FRX20 On 01/10/2020 Spot Bond			8.79000	101.64954	8.69000	102.04905			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			9.38500	93.08044	9.28500	93.56522			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			9.42000	108.68722	9.33000	109.24174			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			9.76000	100.18437	9.67000	101.70376			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			10.25000	97.15373	10.13000	98.00446			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.04500	82.06824	9.92000	83.01293			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				99.91347		100.00000			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				99.91014		100.00000			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				99.90880		100.00000			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				99.90541		100.00000			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				99.90005		100.00000			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				99.89603		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 FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				99.87865		100.00000				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				100.50803		100.00000				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				100.52984		100.00000				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				100.36747		100.00000				0.00	10,000,000	5,000,000
Total FS2A4 SPOT										0.00	10,000,000	5,000,000
Total For FS2A4										0.00	10,000,000	5,000,000
FS2A5 On 20/08/2038 Spot Bond				100.54954		100.00000				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				100.57140		100.00000				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				100.58962		100.00000				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				100.66966		100.00000				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				101.58413		100.00000				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				101.69392		100.00000				0.00	0	0
Total GFC03 SPOT										0.00	0	0
Total For GFC03										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			8.93000	102.86024	8.86500	102.94575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.06541		100.00000				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	13.60780	100.00000	13.39980				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	20.03541	100.00000	19.72916				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	11.21630	100.00000	11.03485				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.99379		100.00000				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				101.01442		100.00000				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				101.05429		100.00000				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				101.10375		100.00000				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				101.17237		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 GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				101.36321		100.00000				0.00	0	20,000,000
Total GRT02 SPOT										0.00	0	20,000,000
Total For GRT02										0.00	0	20,000,000
GRT03 On 15/10/2015 Spot Bond				101.30555		100.00000				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				101.01456		100.00000				0.00	0	1,000,000,000
Total GRT04 SPOT										0.00	0	1,000,000,000
Total For GRT04										0.00	0	1,000,000,000
GRT05 On 25/01/2015 Spot Bond				101.12640		100.00000				0.00	0	0
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.02453		100.00000				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				100.57152		100.00000				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				99.86418		100.00000				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				100.43299		100.00000				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				99.77585		100.00000				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.85755		100.00000				0.00	0	271,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.29409		100.00000				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	15.52862	100.00000	15.29639				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				101.43743		100.00000				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				100.03852		100.00000				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.91397		100.00000				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				100.92470		100.00000				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				101.10725		100.00000				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				101.07544		100.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.23441		100.00000				0.00	0	20,000,000
Total HMS1B8 SPOT										0.00	0	20,000,000
Total For HMS1B8										0.00	0	20,000,000
HMS1B On 19/07/2015 Spot Bond			7.39661	98.43641	7.35734	102.14698			2,218,983,000,000.00	300,000,000	50,000,000	
Total HMS1B9 SPOT									2,218,983,000,000.00	300,000,000	50,000,000	
Total For HMS1B9									2,218,983,000,000.00	300,000,000	50,000,000	
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				101.28964		100.00000				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			8.39687	104.41639	8.35769	101.82328				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				101.36063		100.00000				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			8.84716	104.41639	8.80802	101.89144				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				101.44736		100.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				101.32573		100.00000				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				101.46857		100.00000				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				101.51988		100.00000				0.00	0	0
Total HPF03 SPOT										0.00	0	0
Total For HPF03										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.86808		100.00000				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	104.95600	10.00000	104.90200				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			8.96000	105.05115	8.89500	105.12872				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			8.05000	111.23269	7.94500	111.67626		64,400,000,000.00		8,000,000	10,319,570,000	
Total HWAY20 SPOT								64,400,000,000.00		8,000,000	10,319,570,000	
Total For HWAY20								64,400,000,000.00		8,000,000	10,319,570,000	
HWAY2 On 07/12/2023 Spot Bond			1.97000	279.00684	1.96000	129.13341				0.00	0	11,278,900,000
Total HWAY23 SPOT										0.00	0	11,278,900,000
Total For HWAY23										0.00	0	11,278,900,000
HWAY2 On 07/12/2024 Spot Bond			1.97000	285.31430	1.96000	132.06164				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			9.34500	102.62708	9.23500	103.55851		17,755,500,000.00		1,900,000	12,611,586,800	
Total HWAY34 SPOT								17,755,500,000.00		1,900,000	12,611,586,800	
Total For HWAY34								17,755,500,000.00		1,900,000	12,611,586,800	
HWAY3 On 31/07/2035 Spot Bond			9.34500	102.61229	9.23500	103.56089				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWF01 On 26/03/2015 Spot Bond			100.00000	97.58713	100.00000	97.06667				0.00	0	0
Total HWF01U SPOT										0.00	0	0
Total For HWF01U										0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	25.39193	100.00000	25.26770				0.00	0	0
Total HWF02U SPOT										0.00	0	0
Total For HWF02U										0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	63.98426	100.00000	63.67463				0.00	0	0
Total HWF04U SPOT										0.00	0	0
Total For HWF04U										0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	30.57696	100.00000	30.42899				0.00	0	0
Total HWF05U SPOT										0.00	0	0
Total For HWF05U										0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	22.39087	100.00000	22.28251				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	97.58714	100.00000	98.62580				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	104.95600	10.00000	104.90200				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			1.67500	118.98869	1.67500	118.97790			347,766,352,860,000.00	207,621,703,200	108,981,707,300	
Total I2025 SPOT									17,766,352,860,000.00	207,621,703,200	108,981,707,300	
Total For I2025									17,766,352,860,000.00	207,621,703,200	108,981,707,300	
I2038 On 31/01/2038 Spot Bond			1.74000	126.73382	1.72000	127.18231			46,316,130,144,000.00	26,618,465,600	109,892,081,900	
Total I2038 SPOT									16,316,130,144,000.00	26,618,465,600	109,892,081,900	
Total For I2038									16,316,130,144,000.00	26,618,465,600	109,892,081,900	
I2046 On 31/03/2046 Spot Bond			1.75000	128.11655	1.73000	128.68091			12,081,487,950,000.00	6,903,707,400	68,311,400,000	
Total I2046 SPOT									12,081,487,950,000.00	6,903,707,400	68,311,400,000	
Total For I2046									12,081,487,950,000.00	6,903,707,400	68,311,400,000	
I2050 On 31/12/2050 Spot Bond			1.76000	138.43634	1.76000	138.42316			333,687,399,232,000.00	189,595,113,200	23,321,637,300	
Total I2050 SPOT									13,687,399,232,000.00	189,595,113,200	23,321,637,300	
Total For I2050									13,687,399,232,000.00	189,595,113,200	23,321,637,300	
IBC01 On 16/03/2015 Spot Bond				97.20000		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 IBC01 SPOT									0.00	0	0
Total For IBC01									0.00	0	0
IBL11 On 12/03/2015 Spot Bond			7.39500	103.39442	7.33500	103.36778			38,454,000,000,000.00	5,200,000,000	2,600,000,000
Total IBL11 SPOT									18,454,000,000,000.00	5,200,000,000	2,600,000,000
Total For IBL11									18,454,000,000,000.00	5,200,000,000	2,600,000,000
IBL13 On 12/03/2015 Spot Bond				100.37755		100.00000			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				102.24976		100.00000			0.00	0	0
Total IBL14 SPOT									0.00	0	0
Total For IBL14									0.00	0	0
IBL21 On 15/03/2016 Spot Bond			8.06500	104.09692	8.02500	104.09877			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.83000	108.62501	7.76500	108.76954			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			7.88500	103.29315	7.84500	103.31180			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				100.90762		100.00000			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	130.65838	1.70000	101.34722			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	133.05338	2.19000	104.69937			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				101.67050		100.00000			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				102.21026		100.00000			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			7.95000	104.12934	7.88500	104.27309			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.27736		100.00000			0.00	600,000,000	300,000,000
Total IBL40 SPOT									0.00	600,000,000	300,000,000
Total For IBL40									0.00	600,000,000	300,000,000
IBL42 On 15/06/2017 Spot Bond				100.99594		100.00000			0.00	66,900,000,000	33,450,000,000
Total IBL42 SPOT									0.00	66,900,000,000	33,450,000,000
Total For IBL42									0.00	66,900,000,000	33,450,000,000
IBL43 On 15/11/2015 Spot Bond				100.72187		100.00000			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	104.95600	10.00000	104.90200			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.53000	98.14555	8.45000	98.36555			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.00000	96.03284	8.89500	96.39070	23,400,000,000.00		0.00	2,600,000	2,460,000,000
Total IBL46 SPOT							23,400,000,000.00		0.00	2,600,000	2,460,000,000
Total For IBL46							23,400,000,000.00		0.00	2,600,000	2,460,000,000
IBL48 On 19/03/2016 Spot Bond				99.92795		100.00000			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.03000	99.53829	7.96500	99.67837			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.05000	103.58531	8.94500	104.01674			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				100.79761		100.00000			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				100.93703		100.00000			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	101.75360	7.90000	101.71076			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL54 SPOT										0.00	0	0
Total For IBL54										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.31000	102.43328	8.23000	102.63375				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				101.03257		100.00000				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				100.65948		100.00000				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			7.60000	104.69951	7.53500	104.78624				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.27000	106.29071	8.19000	106.52777				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			9.40500	108.51969	9.30500	109.09462				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				101.55685		100.00000				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				101.04668		100.00000				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				100.96377		100.00000				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				100.98383		100.00000				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				101.00373		100.00000				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00648	100.00000	0.00645				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				101.16371		100.00000				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				101.12344		100.00000				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			8.64000	99.90974	8.54000	100.31284				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				100.46814		100.00000				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.48357		100.00000				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			9.66000	99.90160	9.57000	105.65135				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	100.80156	5.00000	100.77441				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	100.80156	5.00000	100.77441				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	101.88287	5.00000	101.85553				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	100.80369	5.00000	100.77634				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.03373	4.00000	101.01163				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.66592	4.00000	103.28529				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	34.36668	100.00000	34.15243				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	34.17280	100.00000	33.95976				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	34.17280	100.00000	33.95976				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	106.56148	9.20000	106.50883				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL01 On 29/12/2014 Spot Bond				101.81343		100.00000				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				101.81343		100.00000				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				100.71204		100.00000				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	7.34978	100.00000	7.31343				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				101.52863		100.00000				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	90.12346	100.00000	89.68059				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			8.81500	102.27636	8.77500	102.23788				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				100.63280		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 IN09 SPOT									0.00	0	0
Total For IN09									0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	14.46986	100.00000	14.39984			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	64.65619	100.00000	64.25309			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	92.63959	100.00000	92.17172			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	98.38275	100.00000	98.91599			0.00	0	0
Total IN268U SPOT									0.00	0	0
Total For IN268U									0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	11.08910	100.00000	10.99179			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	21.76952	100.00000	21.36549			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	1.12406	100.00000	1.11976			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.72499	100.00000	9.38809			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	13.97681	100.00000	13.75587			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN285U On 12/03/2015 Spot Bond			100.00000	81.11111	100.00000	80.75221		500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total IN285U SPOT								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For IN285U								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
IN286U On 15/07/2019 Spot Bond			100.00000	13.89250	100.00000	100.00000		750,000,000,000,000.00	27,500,000,000	27,500,000,000	
Total IN286U SPOT								10,000,000,000,000.00	27,500,000,000	27,500,000,000	
Total For IN286U								10,000,000,000,000.00	27,500,000,000	27,500,000,000	
INA451 On 17/12/2014 Spot Bond			6.25000	99.89737	6.25000	99.96577		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA451 SPOT										0.00	0	0
Total For INA451										0.00	0	0
INA502 On 06/01/2015 Spot Bond			6.25000	99.55677	6.25000	99.62470				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			6.35000	99.42917	6.35000	99.49801				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			6.35000	99.30892	6.35000	99.37760				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			6.35000	99.18896	6.35000	99.25747				0.00	0	0
Total INA505 SPOT										0.00	0	0
Total For INA505										0.00	0	0
INA506 On 03/02/2015 Spot Bond			6.35000	99.06929	6.35000	99.13764				0.00	0	0
Total INA506 SPOT										0.00	0	0
Total For INA506										0.00	0	0
INA507 On 10/02/2015 Spot Bond			6.40000	98.94173	6.40000	99.01044				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	98.88169				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	98.76089				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			6.45000	98.45161	6.45000	98.52017				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				102.01489		100.00000				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			10.94122	103.29758	10.94471	103.58241				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			10.94122	102.38781	10.94471	102.32612				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				99.88756		100.00000				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				99.89022		100.00000				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	101.32671	6.50000	101.29110				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				99.87914		100.00000				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				95.44865		100.00000				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				100.04000		100.00000				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				101.24861		100.00000				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	104.95600	10.00000	104.90200				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				99.88393		100.00000				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				100.25940		100.00000				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				99.90990		100.00000				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				101.53827		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 ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.79064		100.00000				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				100.66785		100.00000				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				100.53535		100.00000				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				100.52946		100.00000				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING251 On 12/04/2015 Spot Bond				96.38406		100.00000				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				103.10062		100.00000				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				101.12403		100.00000				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				101.70137		100.00000				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				105.42591		100.00000				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				103.65097		100.00000				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				102.13784		100.00000				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				104.30726		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 INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.99525		100.00000				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	93.11224	100.00000	92.63959				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				101.46364		100.00000				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	104.95600	10.00000	104.90200				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				101.36427		100.00000				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				101.38197		100.00000				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			8.57500	102.01494	8.53500	102.05106				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				101.59859		100.00000				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				101.63649		100.00000				0.00	0	20,000,000
Total IPF08 SPOT										0.00	0	20,000,000
Total For IPF08										0.00	0	20,000,000
IPF09 On 01/07/2019 Spot Bond				101.66178		100.00000				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				101.28820		100.00000				0.00	147,000,000	73,500,000
Total IPF10 SPOT										0.00	147,000,000	73,500,000
Total For IPF10										0.00	147,000,000	73,500,000
IPF11 On 15/10/2015 Spot Bond				101.35349		100.00000				0.00	200,000,000	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
Total IPF11 SPOT									0.00	200,000,000	100,000,000
Total For IPF11									0.00	200,000,000	100,000,000
IPFC03 On 15/01/2015 Spot Bond				102.43800		100.00000			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			9.44000	100.35365	9.34000	100.77706			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				101.95358		100.00000			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			8.52000	105.19669	8.45500	105.30976		42,600,000,000.00		5,000,000	2,180,000,000
Total IPL6 SPOT								42,600,000,000.00		5,000,000	2,180,000,000
Total For IPL6								42,600,000,000.00		5,000,000	2,180,000,000
IPL7 On 05/04/2018 Spot Bond				101.50322		100.00000			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				101.46357		100.00000			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				100.87055		100.00000			0.00	0	1,590,000,000
Total IPL9 SPOT									0.00	0	1,590,000,000
Total For IPL9									0.00	0	1,590,000,000
IV013 On 22/06/2015 Spot Bond				99.88598		100.00000			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			8.57500	100.82879	8.51500	100.81265			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				101.46977		100.00000			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				100.21867		100.00000			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	127.01372	3.28000	97.67733		1,968,000,000,000.00		600,000,000	200,000,000

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 IV017 SPOT									1,968,000,000,000.00	600,000,000	200,000,000
Total For IV017									1,968,000,000,000.00	600,000,000	200,000,000
IV019 On 31/03/2028 Spot Bond			3.55000	142.66280	3.55000	142.63522			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				101.80177		100.00000			0.00	570,000,000	190,000,000
Total IV022 SPOT									0.00	570,000,000	190,000,000
Total For IV022									0.00	570,000,000	190,000,000
IV023 On 11/07/2022 Spot Bond				101.53264		100.00000			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				101.46139		100.00000			0.00	0	100,000,000
Total IV024 SPOT									0.00	0	100,000,000
Total For IV024									0.00	0	100,000,000
IV025 On 12/09/2019 Spot Bond				100.10903		100.00000			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				99.73330		100.00000			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			3.67500	99.41787	3.67500	98.53776			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			3.67500	105.62624	3.67500	98.45562			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				100.04818		100.00000			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				100.82238		100.00000			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.15000	111.77154	10.07000	111.94902			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				101.43717		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 IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.65000	141.11410	3.65000	141.08605			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	99.89737	6.25000	99.93155			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			6.25000	99.52284	6.25000	99.59072			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			6.35000	99.39478	6.35000	99.46358			0.00	0	0
Total IVA503 SPOT									0.00	0	0
Total For IVA503									0.00	0	0
IVA504 On 22/01/2015 Spot Bond			6.35000	99.27462	6.35000	99.34325			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			6.35000	99.15474	6.35000	99.34325			0.00	0	0
Total IVA505 SPOT									0.00	0	0
Total For IVA505									0.00	0	0
IVA506 On 05/02/2015 Spot Bond			6.35000	99.03515	6.35000	99.10345			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			6.40000	98.90741	6.40000	98.97607			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	98.84714			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	98.72643			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	98.60601			0.00	0	0
Total IVA510 SPOT									0.00	0	0
Total For IVA510									0.00	0	0
IVA511 On 12/03/2015 Spot Bond			6.45000	98.41737	100.00000	80.75221		162,540,000,000,000.00	25,200,000,000	15,100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA511 SPOT									2,540,000,000,000.00	25,200,000,000	15,100,000,000
Total For IVA511									2,540,000,000,000.00	25,200,000,000	15,100,000,000
IVC002 On 12/02/2020 Spot Bond				100.78306		100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 27/07/2015 Spot Bond				101.58186		100.00000			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	104.95600	10.00000	104.90200			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				101.31606		100.00000			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				101.43450		100.00000			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.52775		100.00000			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				100.51317		100.00000			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				100.33232		100.00000			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				101.36429		100.00000			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				101.37315		100.00000			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				101.39086		100.00000			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				101.31114		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 IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				101.22652		100.00000				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				101.03042		100.00000				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				99.96063		100.00000				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				100.61512		100.00000				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				100.40246		100.00000				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.39849		100.00000				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				101.61859		100.00000				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				101.28928		100.00000				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				101.09807		100.00000				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				100.92395		100.00000				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				99.96361		100.00000				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				101.66303		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 IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.70563		100.00000				0.00	0	5,176,000,000
Total IVC034 SPOT										0.00	0	5,176,000,000
Total For IVC034										0.00	0	5,176,000,000
IVC035 On 30/06/2019 Spot Bond				101.70563		100.00000				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			8.87000	105.42736	8.79000	104.79528				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	15.31457	100.00000	15.19961				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	12.25541	100.00000	12.14786				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				101.18971		100.00000				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.06000	105.11030	8.96000	104.46847				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				101.05021		100.00000				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				100.67530		100.00000				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.03577		100.00000				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				102.53520		100.00000				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				101.05396		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 IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				102.26499		100.00000				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			7.37500	101.12036	7.31500	105.89440				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				100.91245		100.00000				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				100.57165		100.00000				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				100.30582		100.00000				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	87.81191	100.00000	87.39770				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				101.04597		100.00000				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	92.46310	100.00000	92.00423				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				101.09028		100.00000				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	34.90097	100.00000	34.73208				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				101.77807		100.00000				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	90.85301	100.00000	90.40984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10L On 29/01/2015 Spot Bond			100.00000	95.70515	100.00000	95.23829				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11L On 04/02/2015 Spot Bond			100.00000	89.63549	100.00000	89.20455				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12L On 18/03/2015 Spot Bond			100.00000	99.72603	100.00000	99.18256				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.03993		100.00000				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.04151		100.00000				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.19684		100.00000				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03L On 30/10/2015 Spot Bond			100.00000	57.52170	100.00000	57.24334				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				102.55558		100.00000				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				101.13464		100.00000				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			8.31000	142.27980	8.22000	143.11936				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				99.92851		100.00000				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				101.76698		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 LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				99.97686		100.00000			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				100.34315		100.00000			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				99.87718		100.00000			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				101.76460		100.00000			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.00000	99.03882	9.89500	104.49332			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.99184		100.00000			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			8.63000	100.37139	8.56500	100.47520		69,178,080,000,000.00	8,016,000,000	5,530,000,000	
Total LGL02 SPOT								9,178,080,000,000.00	8,016,000,000	5,530,000,000	
Total For LGL02								9,178,080,000,000.00	8,016,000,000	5,530,000,000	
LGL03 On 03/04/2018 Spot Bond			8.68000	98.62949	8.61500	75.70727		0.00	0	0	
Total LGL03 SPOT								0.00	0	0	
Total For LGL03								0.00	0	0	
LGL04 On 14/08/2020 Spot Bond			9.18000	103.02557	9.07500	103.43264		17,442,000,000.00	1,900,000	720,000,000	
Total LGL04 SPOT								17,442,000,000.00	1,900,000	720,000,000	
Total For LGL04								17,442,000,000.00	1,900,000	720,000,000	
LGL05 On 12/12/2021 Spot Bond			100.00000	0.57412	100.00000	0.56534		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total LGL05 SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For LGL05								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
LHL01 On 13/12/2015 Spot Bond				100.05749		100.00000		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			9.89500	100.85595	9.83500	100.85833		0.00	0	1,040,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total 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				100.06289		100.00000			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				100.65474		100.00000			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				102.48288		100.00000			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				102.64137		100.00000			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				102.83117		100.00000			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ05 On 09/01/2015 Spot Bond				99.60242		100.00000			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				101.21291		100.00000			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				99.13584		100.00000			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				100.62649		100.00000			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				99.67079		100.00000			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				98.57824		100.00000			0.00	0	0
Total MAQ064 SPOT									0.00	0	0
Total For MAQ064									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond			100.00000	48.96705	100.00000	44.64075		000,000,000,000,000.00	60,000,000,000	40,000,000,000	

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 MAQ065 SPOT									10,000,000,000,000.00	60,000,000,000	40,000,000,000
Total For MAQ065									10,000,000,000,000.00	60,000,000,000	40,000,000,000
MAQ08 On 11/12/2014 Spot Bond			100.00000	98.38275	100.00000	98.91599			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				101.93542		100.00000			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				101.94968		100.00000			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	98.64865	100.00000	99.18478			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				102.15905		100.00000			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				101.32278		100.00000			0.00	0	0
Total MBF028 SPOT									0.00	0	0
Total For MBF028									0.00	0	0
MBF02 On 01/10/2015 Spot Bond				101.85988		100.00000			0.00	4,400,000,000	2,200,000,000
Total MBF029 SPOT									0.00	4,400,000,000	2,200,000,000
Total For MBF029									0.00	4,400,000,000	2,200,000,000
MBF03 On 01/10/2017 Spot Bond				102.46178		100.00000			0.00	445,000,000	445,000,000
Total MBF030 SPOT									0.00	445,000,000	445,000,000
Total For MBF030									0.00	445,000,000	445,000,000
MBF03 On 28/03/2016 Spot Bond				101.76884		100.00000			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				100.36107		100.00000			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				100.68835		100.00000			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				101.14248		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 MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF038 On 17/04/2017 Spot Bond				101.28769		100.00000				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF039 On 06/08/2015 Spot Bond				100.76138		100.00000				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF040 On 07/08/2016 Spot Bond				100.77132		100.00000				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF041 On 07/08/2017 Spot Bond				100.78871		100.00000				0.00	1,000,000,000	500,000,000
Total MBF042 SPOT										0.00	1,000,000,000	500,000,000
Total For MBF042										0.00	1,000,000,000	500,000,000
MBF042 On 08/12/2015 Spot Bond				100.15070		100.00000				0.00	0	0
Total MBF043 SPOT										0.00	0	0
Total For MBF043										0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	87.79329	100.00000	87.38014				0.00	0	0
Total MBP23U SPOT										0.00	0	0
Total For MBP23U										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	40.46087	100.00000	40.26293				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	98.64499	100.00000	98.11321				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	20.56848	100.00000	20.38798				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	19.94476	100.00000	19.64647				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	20.02840	100.00000	19.72886				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	24.40932	100.00000	24.04427				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.53000	103.31449	8.45000	103.55587			11,942,000,000.00	1,400,000	580,000,000
Total MBSA01 SPOT									11,942,000,000.00	1,400,000	580,000,000
Total For MBSA01									11,942,000,000.00	1,400,000	580,000,000
MBSA0 On 15/04/2019 Spot Bond			8.55000	102.78201	8.47000	103.02230			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				100.15178		100.00000			0.00	0	0
Total MBSA03 SPOT									0.00	0	0
Total For MBSA03									0.00	0	0
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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				101.27570		100.00000			0.00	0	0
Total MCB6M SPOT									0.00	0	0
Total For MCB6M									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				101.46751		100.00000			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				103.33353		100.00000			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				103.48856		100.00000			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			7.76500	103.06413	7.70000	103.12974			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			8.52000	106.93936	8.44000	107.16565			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			9.31500	108.01243	9.21500	108.48120			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MET01 On 15/12/2014 Spot Bond			6.27500	99.96563	6.27500	100.00000				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				99.90945		100.00000				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				99.90610		100.00000				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			9.35000	103.34152	9.24500	103.53561				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			7.54500	102.84181	7.48500	102.84305				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				100.40547		100.00000				0.00	0	0
Total MIIL01 SPOT										0.00	0	0
Total For MIIL01										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.69000	100.60833	8.62500	100.70286				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				99.99992		100.00000				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			9.19000	106.59236	9.09000	109.22849				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				100.36876		100.00000				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	21.33867	100.00000	21.23312				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				100.63012		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 MQB01 SPOT									0.00	0	0
Total For MQB01									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.39000	100.59570	8.32500	100.69240			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			7.49500	105.01038	7.43500	105.00220		35,976,000,000,000.00	4,800,000,000	2,400,000,000	
Total MTN03 SPOT								15,976,000,000,000.00	4,800,000,000	2,400,000,000	
Total For MTN03								15,976,000,000,000.00	4,800,000,000	2,400,000,000	
MTN04 On 13/07/2017 Spot Bond			8.38000	108.28547	8.31500	108.38911			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	6.59116	100.89771	6.55901			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	6.67814	100.61875	6.64565			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N4A502 On 14/08/2020 Spot Bond				100.67511		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 N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B50£ On 14/08/2020 Spot Bond				100.72889		100.00000				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				100.79136		100.00000				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	0.63949	100.00000	0.63639				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	0.63949	100.00000	0.63639				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			8.77000	97.75816	8.67000	98.26644				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10r On 25/07/2016 Spot Bond			7.59000	101.70169	7.59000	101.66052				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11r On 28/11/2020 Spot Bond			8.87000	100.68642	8.76500	101.11800				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12r On 19/03/2021 Spot Bond			8.64000	105.79989	8.54000	106.23846				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12l On 20/02/2015 Spot Bond				100.54544		100.00000				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13r On 19/03/2024 Spot Bond			9.10500	106.21819	9.00500	106.80121				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13l On 21/02/2017 Spot Bond				101.63124		100.00000				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14r On 26/06/2021 Spot Bond			9.00000	105.71612	8.90000	106.28438				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.55919		100.00000				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				101.69429		100.00000				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				101.19447		100.00000				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				100.49471		100.00000				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				99.90823		100.00000				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				101.59053		100.00000				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				101.68787		100.00000				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				100.68535		100.00000				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			7.36500	104.94939	7.30500	104.95142			42,717,000,000,000.00	5,800,000,000	3,690,000,000	
Total NBK2A SPOT									12,717,000,000,000.00	5,800,000,000	3,690,000,000	
Total For NBK2A									12,717,000,000,000.00	5,800,000,000	3,690,000,000	
NBK2B On 15/09/2015 Spot Bond				101.01412		100.00000			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			8.35000	114.76075	8.27000	115.03943			34,235,000,000.00	4,100,000	1,520,000,000	
Total NBK3A SPOT									34,235,000,000.00	4,100,000	1,520,000,000	
Total For NBK3A									34,235,000,000.00	4,100,000	1,520,000,000	
NBK4 On 28/10/2024 Spot Bond			10.48500	37.40234	10.39500	37.68375			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK6A On 19/04/2015 Spot Bond			7.29500	102.32454	7.23500	102.30514			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				101.41672		100.00000			0.00	1,400,000,000	700,000,000
Total NBK6B SPOT									0.00	1,400,000,000	700,000,000
Total For NBK6B									0.00	1,400,000,000	700,000,000
NBK7B On 19/04/2020 Spot Bond				101.31308		100.00000			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			7.67500	104.17124	7.63500	104.17627			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				101.72570		100.00000			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.71735		100.00000			0.00	0	0
Total NCLN48 SPOT									0.00	0	0
Total For NCLN48									0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				102.27509		100.00000			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				101.58471		100.00000			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				101.40510		100.00000			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				100.34959		100.00000			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				93.55087		100.00000			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				100.31190		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 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				101.08639		100.00000				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				101.05033		100.00000				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				89.91100		100.00000				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				101.60848		100.00000				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				100.66226		100.00000				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				99.90172		100.00000				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				99.90709		100.00000				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				102.24423		100.00000				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				99.91036		100.00000				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				99.90402		100.00000				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				99.90409		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 NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.93885		100.00000				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				99.88939		100.00000				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			9.65500	108.47924	9.56500	108.29684				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				99.89008		100.00000				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			9.69000	107.35515	9.60000	107.02279				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				99.88939		100.00000				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				99.90060		100.00000				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				99.92047		100.00000				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				99.88830		100.00000				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				99.88693		100.00000				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			8.08500	104.37273	8.02500	104.37093				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				101.23882		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 NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				102.18783		100.00000				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			9.73000	106.43385	9.65000	106.36828				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				103.52488		100.00000				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				101.53635		100.00000				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				101.30058		100.00000				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.86000	117.66122	9.78000	117.88133				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
NEDH1 On 20/11/2018 Spot Bond				104.12379		100.00000				0.00	0	7,000,000,000
Total NEDH1B SPOT										0.00	0	7,000,000,000
Total For NEDH1B										0.00	0	7,000,000,000
NHM00 On 04/09/2015 Spot Bond				100.68404		100.00000				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	104.95600	10.00000	104.90200				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			2.17000	168.45708	2.16000	168.46935				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	138.66440	2.60000	96.18837				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			8.40000	107.87125	8.29500	108.29862				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.12876		100.00000				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			9.03000	106.68319	8.92500	106.86252				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				100.46654		100.00000				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				100.55419		100.00000				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				100.44165		100.00000				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				100.45725		100.00000				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.44791		100.00000				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			9.23000	108.21281	9.12500	106.84423				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				100.45731		100.00000				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				100.46659		100.00000				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				100.46037		100.00000				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			9.43000	106.64898	9.32500	106.82616				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.47912		100.00000				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				100.47281		100.00000				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				100.47593		100.00000				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				100.59069		100.00000				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				100.55292		100.00000				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				100.48526		100.00000				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.21000	113.96883	8.13000	114.20674				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.04000	119.36693	8.94000	119.92959				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			2.06500	173.04682	2.05500	173.14988				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			9.75000	119.40804	9.66000	120.12075				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				101.64556		100.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC13 SPOT									0.00	0	0
Total For NTC13									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				101.45061		100.00000			0.00	600,000,000	300,000,000
Total NTC15 SPOT									0.00	600,000,000	300,000,000
Total For NTC15									0.00	600,000,000	300,000,000
NTC16 On 22/03/2018 Spot Bond				99.92955		100.00000			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				100.20438		100.00000			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				100.41814		100.00000			0.00	0	100,000,000
Total NTC18 SPOT									0.00	0	100,000,000
Total For NTC18									0.00	0	100,000,000
NYT10 On 28/05/2020 Spot Bond				100.45910		100.00000			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.56409		100.00000			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.65809	100.00000	16.57747			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	62.59589	100.00000	62.29298			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			7.38500	102.49008	7.32500	102.49931		14,770,000,000.00		2,000,000	7,862,000,000
Total OML01 SPOT								14,770,000,000.00		2,000,000	7,862,000,000
Total For OML01								14,770,000,000.00		2,000,000	7,862,000,000
OML02 On 21/11/2024 Spot Bond				100.45590		100.00000			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			9.55000	99.35929	9.44500	104.22253			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	23.50381	100.00000	23.39007			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				95.57000		100.00000				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				100.69267		100.00000				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				101.04280		100.00000				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				100.32258		100.00000				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	104.95600	10.00000	104.90200				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				100.17398		100.00000				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PMM15 On 04/05/2015 Spot Bond				101.28077		100.00000				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				99.94122		100.00000				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				101.81242		100.00000				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				101.17763		100.00000				0.00	0	200,000,000
Total PPC003 SPOT										0.00	0	200,000,000
Total For PPC003										0.00	0	200,000,000
PPC00 On 30/06/2021 Spot Bond			9.29000	107.13285	9.19000	107.70912				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				101.00283		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 PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.03052		100.00000				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				101.04298		100.00000				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				101.07066		100.00000				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				101.18960		100.00000				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				101.21724		100.00000				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				101.05901		100.00000				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0
R010P On 21/12/2025 Spot Bond			7.73000	43.38275	7.64000	43.78080				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			6.39500	108.51905	6.33500	108.52661		515,437,000,000,000.00		80,600,000,000	601,265,778,800	
Total R158 SPOT								15,437,000,000,000.00		80,600,000,000	501,265,778,800	
Total For R158								15,437,000,000,000.00		80,600,000,000	501,265,778,800	
R158P On 15/09/2015 Spot Bond			6.46500	95.38194	6.42500	95.37608				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			6.56500	114.69002	6.52500	114.71920		2,629,775,531,500.00		400,575,100	473,710,575,100	
Total R159 SPOT								2,629,775,531,500.00		400,575,100	473,710,575,100	
Total For R159								2,629,775,531,500.00		400,575,100	473,710,575,100	
R159P On 15/09/2016 Spot Bond			6.39500	89.60798	6.35500	89.63756				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			7.91000	119.73454	7.94000	119.42366		264,214,852,244,000.00		918,358,388,400	1,713,795,490,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 SPOT									4,214,852,244,000.00	918,358,388,400	713,795,490,100
Total For R186									4,214,852,244,000.00	918,358,388,400	713,795,490,100
R187P On 21/12/2026 Spot Bond			7.65000	40.58795	7.56000	40.99621			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			7.57000	38.03190	7.48000	38.44810			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			1.66000	285.46505	1.65000	285.65055			166,837,414,556,000.00	100,504,466,600	29,972,727,100
Total R197 SPOT									166,837,414,556,000.00	100,504,466,600	29,972,727,100
Total For R197									166,837,414,556,000.00	100,504,466,600	29,972,727,100
R201 On 21/12/2014 Spot Bond			5.74500	99.93708	5.77000	99.90524			59,173,500,000.00	10,300,000	1,410,300,000
Total R201 SPOT									59,173,500,000.00	10,300,000	1,410,300,000
Total For R201									59,173,500,000.00	10,300,000	1,410,300,000
R202 On 07/12/2033 Spot Bond			1.67000	236.04005	1.68000	235.67368			58,174,912,256,000.00	34,835,276,800	193,001,587,700
Total R202 SPOT									58,174,912,256,000.00	34,835,276,800	193,001,587,700
Total For R202									58,174,912,256,000.00	34,835,276,800	193,001,587,700
R2023 On 28/02/2023 Spot Bond			7.70500	102.56439	7.74000	102.31138			050,317,952,719,000.00	525,673,971,800	379,468,518,500
Total R2023 SPOT									50,317,952,719,000.00	525,673,971,800	379,468,518,500
Total For R2023									50,317,952,719,000.00	525,673,971,800	379,468,518,500
R203 On 15/09/2017 Spot Bond			6.83000	105.60022	6.88000	105.43494			228,925,175,437,000.00	326,343,363,900	588,330,899,800
Total R203 SPOT									228,925,175,437,000.00	326,343,363,900	588,330,899,800
Total For R203									228,925,175,437,000.00	326,343,363,900	588,330,899,800
R2030 On 31/01/2030 Spot Bond			8.32500	100.23989	8.19500	101.28946			744,097,102,222,500.00	89,381,033,300	544,556,700,000
Total R2030 SPOT									744,097,102,222,500.00	89,381,033,300	544,556,700,000
Total For R2030									744,097,102,222,500.00	89,381,033,300	544,556,700,000
R2032 On 31/03/2032 Spot Bond			8.49000	99.59162	8.36500	100.66053			156,145,581,340,000.00	253,962,966,000	280,413,866,000
Total R2032 SPOT									156,145,581,340,000.00	253,962,966,000	280,413,866,000
Total For R2032									156,145,581,340,000.00	253,962,966,000	280,413,866,000
R2037 On 31/01/2037 Spot Bond			8.56500	102.55387	8.44500	103.69446			505,101,581,792,000.00	525,989,676,800	370,842,900,000
Total R2037 SPOT									505,101,581,792,000.00	525,989,676,800	370,842,900,000
Total For R2037									505,101,581,792,000.00	525,989,676,800	370,842,900,000
R204 On 21/12/2018 Spot Bond			7.10000	103.00826	7.14000	102.82885			113,597,734,620,000.00	438,534,892,200	470,148,158,700
Total R204 SPOT									113,597,734,620,000.00	438,534,892,200	470,148,158,700
Total For R204									113,597,734,620,000.00	438,534,892,200	470,148,158,700
R2044 On 31/01/2044 Spot Bond			8.70500	103.76146	8.58000	105.04981			151,932,650,000,000.00	132,330,000,000	224,602,000,000

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 R2044 SPOT									1,932,650,000,000.00	132,330,000,000	224,602,000,000
Total For R2044									1,932,650,000,000.00	132,330,000,000	224,602,000,000
R2048 On 28/02/2048 Spot Bond			8.67500	103.40111	8.56000	104.62228			555,625,381,087,500.00	179,322,810,500	424,501,400,000
Total R2048 SPOT									5,625,381,087,500.00	179,322,810,500	424,501,400,000
Total For R2048									5,625,381,087,500.00	179,322,810,500	424,501,400,000
R207 On 15/01/2020 Spot Bond			7.35000	102.62739	7.38500	102.44131			933,689,831,925,000.00	535,195,895,500	544,889,845,100
Total R207 SPOT									3,689,831,925,000.00	535,195,895,500	544,889,845,100
Total For R207									3,689,831,925,000.00	535,195,895,500	544,889,845,100
R208 On 31/03/2021 Spot Bond			7.49000	97.77470	7.52000	97.59027			576,123,228,140,000.00	343,941,686,000	991,628,834,100
Total R208 SPOT									6,123,228,140,000.00	343,941,686,000	991,628,834,100
Total For R208									6,123,228,140,000.00	343,941,686,000	991,628,834,100
R209 On 31/03/2036 Spot Bond			8.49500	79.39359	8.53000	79.07433			872,328,321,916,000.00	455,836,176,800	818,052,700,000
Total R209 SPOT									2,328,321,916,000.00	455,836,176,800	818,052,700,000
Total For R209									2,328,321,916,000.00	455,836,176,800	818,052,700,000
R210 On 31/03/2028 Spot Bond			1.65000	176.19685	1.65000	176.18093			51,524,785,950,000.00	31,227,143,000	37,963,615,000
Total R210 SPOT									1,524,785,950,000.00	31,227,143,000	37,963,615,000
Total For R210									1,524,785,950,000.00	31,227,143,000	37,963,615,000
R211 On 31/01/2017 Spot Bond			1.00000	132.54544	1.00000	132.53826			13,677,213,600,000.00	13,677,213,600	80,380,000,000
Total R211 SPOT									3,677,213,600,000.00	13,677,213,600	80,380,000,000
Total For R211									3,677,213,600,000.00	13,677,213,600	80,380,000,000
R212 On 31/01/2022 Spot Bond			1.62000	138.00677	1.62000	137.99467			46,043,499,708,000.00	28,421,913,400	85,150,800,000
Total R212 SPOT									16,043,499,708,000.00	28,421,913,400	85,150,800,000
Total For R212									16,043,499,708,000.00	28,421,913,400	85,150,800,000
R213 On 28/02/2031 Spot Bond			8.37000	90.03871	8.38500	89.87772			095,981,088,022,000.00	250,415,900,600	520,410,434,400
Total R213 SPOT									15,981,088,022,000.00	250,415,900,600	520,410,434,400
Total For R213									15,981,088,022,000.00	250,415,900,600	520,410,434,400
R214 On 28/02/2041 Spot Bond			8.58500	80.32060	8.46000	81.36035			133,641,974,411,500.00	481,495,861,900	749,176,361,900
Total R214 SPOT									33,641,974,411,500.00	481,495,861,900	749,176,361,900
Total For R214									33,641,974,411,500.00	481,495,861,900	749,176,361,900
R227C On 15/03/2015 Spot Bond			6.62500	98.42785	6.58500	98.40224			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			6.46500	95.38194	6.42500	95.37608			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			6.38500	92.48433	6.34500	92.49699			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			6.39500	89.60798	6.35500	89.63756			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			5.75000	99.93703	5.70500	99.90631			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			6.53500	96.76786	6.49500	96.75321			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			6.40500	93.82538	6.36500	93.83002			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			6.38500	90.94049	6.34500	90.96272			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			6.44500	88.02407	6.40500	88.06235			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			6.80500	84.53318	6.74000	84.63607			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			6.85500	81.63266	6.79000	81.75746			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			7.10500	78.26084	7.02500	78.44384			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			7.08500	75.63457	7.00500	75.84083			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			7.06500	73.11057	6.98500	73.33837			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0
R336C On 21/12/2019 Spot Bond			7.05500	70.65024	6.97500	70.89783			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R336C SPOT									0.00	0	0
Total For R336C									0.00	0	0
R337C On 21/06/2020 Spot Bond			7.31000	67.32346	7.20500	67.67425			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			7.29000	65.02493	7.18500	65.39698			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			7.41000	62.26710	7.31000	62.63477			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			7.38000	60.16443	7.28000	60.54904			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			7.35000	58.14960	7.25000	58.54972			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			7.32000	56.21853	7.22000	56.63283			0.00	0	0
Total R342C SPOT									0.00	0	0
Total For R342C									0.00	0	0
R343C On 21/06/2023 Spot Bond			7.28000	54.41201	7.18000	54.83964			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			7.24000	52.68389	7.14000	53.12378			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			7.85000	48.07883	7.76000	48.45639			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			7.81000	46.44163	7.72000	46.82679			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			7.77000	44.87748	7.68000	45.26945			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			7.73000	43.38275	7.64000	43.78080			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			7.69000	41.95399	7.60000	42.35745				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			7.65000	40.58795	7.56000	40.99621				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			7.61000	39.28156	7.52000	39.69404				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			7.57000	38.03190	7.48000	38.44810				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				101.69127		100.00000				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				100.53184		100.00000				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				101.72713		100.00000				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				101.53798		100.00000				0.00	6,000,000,000	3,000,000,000
Total RCSB06 SPOT										0.00	6,000,000,000	3,000,000,000
Total For RCSB06										0.00	6,000,000,000	3,000,000,000
RCSB0 On 10/12/2017 Spot Bond				100.16518	100.00000	21.14994				0.00	2,700,000,000	900,000,000
Total RCSB07 SPOT										0.00	2,700,000,000	900,000,000
Total For RCSB07										0.00	2,700,000,000	900,000,000
RCSB1 On 30/04/2017 Spot Bond			100.00000	21.93175	100.00000	21.82561				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	9.79201	100.00000	9.74462				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	21.40861	100.00000	24.33488				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	57.93281	100.00000	57.42440			0.00	0	0
Total RCSB4U SPOT									0.00	0	0
Total For RCSB4U									0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	28.92047	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000
Total RCSB5U SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For RCSB5U									10,000,000,000,000.00	20,000,000,000	20,000,000,000
RDF011 On 04/09/2017 Spot Bond			100.00000	18.98413	100.00000	18.49396			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	9.24744	100.00000	9.12728			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	15.62313	100.00000	15.21975			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	13.94482	100.00000	13.68840			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	11.17936	100.00000	10.89071			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				101.81483		100.00000			0.00	0	0
Total RDFB01 SPOT									0.00	0	0
Total For RDFB01									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.02618		100.00000			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				100.26339		100.00000			0.00	186,000,000	93,000,000
Total RDFB03 SPOT									0.00	186,000,000	93,000,000
Total For RDFB03									0.00	186,000,000	93,000,000
RDFB0 On 27/11/2017 Spot Bond				100.42358		100.00000			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				100.44513		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 RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				99.87936		100.00000			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				100.38473		100.00000			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				100.42240		100.00000			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				100.42477		100.00000			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				100.85805		100.00000			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				101.39711		100.00000			0.00	210,000,000	180,000,000
Total RES15 SPOT									0.00	210,000,000	180,000,000
Total For RES15									0.00	210,000,000	180,000,000
RES18 On 05/02/2018 Spot Bond				100.90050		100.00000			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.16585		100.00000			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				101.18986		100.00000			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				100.39338		100.00000			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				100.19244		100.00000			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				101.41938		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 RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				101.21847		100.00000				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				85.52267		100.00000				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				82.56299		100.00000				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				86.68492		100.00000				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				85.32402		100.00000				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				102.41770		100.00000				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				83.48218		100.00000				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				91.11671		100.00000				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	106.66643	12.35000	106.59698				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	14.25199	100.00000	14.18302				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				101.30610		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 RP025 SPOT									0.00	0	0
Total For RP025									0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.04390		100.00000			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				99.86730		100.00000			0.00	0	0
Total RPG03 SPOT									0.00	0	0
Total For RPG03									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	3.66991	100.00000	3.65175			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP011U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	24.91261	100.00000	24.79205			0.00	0	0
Total RPP041U SPOT									0.00	0	0
Total For RPP041U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	36.72470	100.00000	36.54699			0.00	0	0
Total RPP071U SPOT									0.00	0	0
Total For RPP071U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	12.93149	100.00000	12.89982			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP081U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	30.70508	100.00000	30.55648			0.00	0	0
Total RPP091U SPOT									0.00	0	0
Total For RPP091U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				101.29023		100.00000			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				78.81046		100.00000			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			8.79000	107.18388	8.69000	107.63070		15,822,000,000.00	1,800,000	830,000,000	
Total RW21 SPOT								15,822,000,000.00	1,800,000	830,000,000	
Total For RW21								15,822,000,000.00	1,800,000	830,000,000	
RW23 On 10/12/2023 Spot Bond			8.95500	103.55476	8.85500	104.12936		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			9.60000	105.10021	9.48000	88.76981		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				96.58512		100.00000			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			7.76500	106.07223	7.72500	106.10101			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	104.95600	10.00000	104.90200			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				100.52485		100.00000			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.88000	102.40582	8.81500	102.52531		6,926,400,000,000.00	780,000,000	1,030,000,000	
Total SBK14 SPOT								6,926,400,000,000.00	780,000,000	1,030,000,000	
Total For SBK14								6,926,400,000,000.00	780,000,000	1,030,000,000	
SBK15 On 23/01/2022 Spot Bond				102.18297		100.00000		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				101.30917		100.00000		0.00	0	0	
Total SBK16 SPOT								0.00	0	0	
Total For SBK16								0.00	0	0	
SBK17 On 30/07/2024 Spot Bond				101.09410		100.00000		0.00	0	0	
Total SBK17 SPOT								0.00	0	0	
Total For SBK17								0.00	0	0	
SBK18 On 24/10/2020 Spot Bond				101.25180		100.00000		0.00	0	0	
Total SBK18 SPOT								0.00	0	0	
Total For SBK18								0.00	0	0	
SBK19 On 24/10/2019 Spot Bond				101.23007		100.00000		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				100.39441		100.00000		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			7.04500	101.71314	6.98500	101.70099		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK7 SPOT										0.00	0	0
Total For SBK7										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.60000	100.98243	8.52000	101.16221				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			7.85500	107.43467	7.79500	107.43346				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	107.35741	7.96000	107.31111				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			7.64500	107.58949	7.58500	107.58952				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			8.23000	102.14692	8.16500	102.25882				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			7.79000	107.48255	7.73000	107.48172				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			7.92500	107.38315	7.88500	107.36669				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.03759		100.00000				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				101.62675		100.00000				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			7.88000	104.58143	7.81500	104.69845				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				101.60909		100.00000				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				99.90241		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 SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				103.74954		100.00000			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			8.96000	105.76169	8.86000	106.21665		8,064,000,000,000.00	900,000,000	240,000,000	
Total SBS19 SPOT								8,064,000,000,000.00	900,000,000	240,000,000	
Total For SBS19								8,064,000,000,000.00	900,000,000	240,000,000	
SBS20 On 15/05/2026 Spot Bond			9.81000	102.49729	9.72000	103.06276		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				100.68803		100.00000		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				100.70942		100.00000		0.00	0	8,300,000,000	
Total SBS22 SPOT								0.00	0	8,300,000,000	
Total For SBS22								0.00	0	8,300,000,000	
SBS23 On 23/05/2017 Spot Bond				100.69509		100.00000		0.00	0	0	
Total SBS23 SPOT								0.00	0	0	
Total For SBS23								0.00	0	0	
SBS24 On 24/05/2019 Spot Bond				102.81045		100.00000		0.00	0	0	
Total SBS24 SPOT								0.00	0	0	
Total For SBS24								0.00	0	0	
SBS25 On 24/05/2019 Spot Bond			8.68000	101.24062	8.60000	101.48470		17,459,820,000,000.00	2,011,500,000	1,750,000,000	
Total SBS25 SPOT								17,459,820,000,000.00	2,011,500,000	1,750,000,000	
Total For SBS25								17,459,820,000,000.00	2,011,500,000	1,750,000,000	
SBS26 On 28/02/2017 Spot Bond			100.00000	16.81794	100.00000	16.74398		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			9.24500	108.64540	9.14500	109.22654		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				101.21569		100.00000		0.00	0	0	
Total SBS28 SPOT								0.00	0	0	
Total For SBS28								0.00	0	0	
SBS29 On 12/06/2019 Spot Bond			8.75500	99.87995	8.65500	100.19814		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.82000	89.50089	9.73000	90.01994			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				100.08962		100.00000			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			9.56000	101.75157	9.47000	102.35799			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				99.96335		100.00000			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				99.96227		100.00000			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			9.71000	104.87682	9.62000	112.89747			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			9.19000	97.75205	9.09000	98.19955			0.00	0	180,000,000
Total SBS4 SPOT									0.00	0	180,000,000
Total For SBS4									0.00	0	180,000,000
SBS9 On 07/07/2016 Spot Bond			7.56500	110.61145	7.52500	110.62702			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			2.27000	272.92165	2.26000	126.31454		4,313,000,000,000.00		1,900,000,000	950,000,000
Total SBSI11 SPOT								4,313,000,000,000.00		1,900,000,000	950,000,000
Total For SBSI11								4,313,000,000,000.00		1,900,000,000	950,000,000
SBSI12 On 31/01/2017 Spot Bond			1.64500	130.80542	1.64500	102.71028			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond				106.69854		100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.32931		100.00000				0.00	0	0
Total SGI002 SPOT										0.00	0	0
Total For SGI002										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	21.07577	100.00000	20.97152				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				82.63494		165.06768				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	129.14679	2.27000	115.11468				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.32671	6.50000	101.29110				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				101.32210		100.00000				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				101.70553		100.00000				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				103.24001		100.00000				0.00	0	200,000,000
Total SHS04 SPOT										0.00	0	200,000,000
Total For SHS04										0.00	0	200,000,000
SHS05 On 29/06/2017 Spot Bond			8.86000	103.83752	8.79500	103.93320				0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS05 SPOT										0.00	0	300,000,000
Total For SHS05										0.00	0	300,000,000
SHS06 On 12/12/2017 Spot Bond				100.88904		100.00000				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				101.68437		100.00000				0.00	180,000,000	90,000,000
Total SHS07 SPOT										0.00	180,000,000	90,000,000
Total For SHS07										0.00	180,000,000	90,000,000
SHS08 On 21/05/2016 Spot Bond				99.89486		100.00000				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				99.91144		100.00000				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	22.44524	100.00000	22.33662				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	104.95600	10.00000	104.90200				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				100.09699		100.00000				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13L On 21/05/2015 Spot Bond			100.00000	82.53099	100.00000	82.05116				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				100.11218		100.00000				0.00	0	1,500,000,000
Total SHS14 SPOT										0.00	0	1,500,000,000
Total For SHS14										0.00	0	1,500,000,000
SHS16L On 29/06/2016 Spot Bond			100.00000	25.45427	100.00000	25.32974				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	35.23652	100.00000	35.01444				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	29.94189	100.00000	29.75108				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.17000	104.93564	9.10500	105.17041			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				101.31224		100.00000			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				101.78082		100.00000			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			7.81500	106.02320	7.77500	106.04178			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			8.70000	102.91112	8.62000	103.34522		4,350,000,000,000.00		500,000,000	250,000,000
Total SLI3 SPOT								4,350,000,000,000.00		500,000,000	250,000,000
Total For SLI3								4,350,000,000,000.00		500,000,000	250,000,000
SNT01 On 15/09/2017 Spot Bond			8.23000	102.14692	8.16500	102.25882			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				100.53655		100.00000			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.72278		100.00000			0.00	0	3,400,000,000
Total SPDA3 SPOT									0.00	0	3,400,000,000
Total For SPDA3									0.00	0	3,400,000,000
SPDA4 On 21/08/2017 Spot Bond				101.01931		100.00000			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				100.51533		100.00000			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				100.52919		100.00000			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				100.76280		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 SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			7.93000	106.92518	7.86500	106.97365			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				101.28117		100.00000			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				101.53826		100.00000			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				101.29340		100.00000			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.04000	97.27933	8.94000	97.63878		71,416,000,000.00	7,900,000	350,000,000	
Total SSA06 SPOT								71,416,000,000.00	7,900,000	350,000,000	
Total For SSA06								71,416,000,000.00	7,900,000	350,000,000	
SSN00 On 01/03/2017 Spot Bond				100.35603		100.00000			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				99.74307		100.00000			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				101.12105		100.00000			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.09800	90.37297	8.99800	90.76860			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			8.59000	92.63367	8.49000	93.04443			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			6.99000	99.92346	6.94500	99.88596			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			8.61000	97.54226	8.50500	97.90940			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN007 On 18/06/2017 Spot Bond				99.97944		100.00000				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008 On 15/09/2017 Spot Bond			8.01000	102.67994	7.94500	102.79385				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009 On 31/01/2025 Spot Bond			2.42500	111.18085	2.42500	110.74395				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2018 Spot Bond			8.05000	99.74578	7.97000	100.01559				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 26/08/2018 Spot Bond			8.22500	100.46568	8.22500	100.42124				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			9.71000	105.41888	9.62000	106.02179				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				100.29808		100.00000				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 28/02/2031 Spot Bond			9.72000	80.09762	9.60000	80.87167				0.00	0	2,500,000,000
Total SSN021 SPOT										0.00	0	2,500,000,000
Total For SSN021										0.00	0	2,500,000,000
SSN021 On 21/01/2019 Spot Bond				101.22697		100.00000				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 04/03/2019 Spot Bond				100.26645		100.00000				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN025 On 16/01/2019 Spot Bond				101.25289		100.00000				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				99.74789		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 SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 16/10/2019 Spot Bond				101.40046		100.00000				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028 On 07/12/2023 Spot Bond				100.23017		100.00000				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SY1138 On 02/02/2015 Spot Bond				99.14632		101.62434				0.00	0	0
Total SY1138 SPOT										0.00	0	0
Total For SY1138										0.00	0	0
SY1186 On 27/01/2015 Spot Bond			100.00000	89.90148	100.00000	89.46078				0.00	0	0
Total SY1186 SPOT										0.00	0	0
Total For SY1186										0.00	0	0
SY1192 On 13/02/2015 Spot Bond				99.00022		100.00000				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	100.00000				0.00	0	0
Total SY1193 SPOT										0.00	0	0
Total For SY1193										0.00	0	0
SY1195 On 12/12/2014 Spot Bond				100.00000	0.00000	100.00000				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				98.92863		100.00000				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				98.81246		100.00000				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				99.69166		100.00000				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				99.65793		100.00000				0.00	0	0
Total SY1201 SPOT										0.00	0	0
Total For SY1201										0.00	0	0
SY1202 On 08/01/2015 Spot Bond				99.62364		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 SY1202 SPOT										0.00	0	0
Total For SY1202										0.00	0	0
SY1204 On 08/01/2015 Spot Bond				99.62271		100.00000				0.00	0	0
Total SY1204 SPOT										0.00	0	0
Total For SY1204										0.00	0	0
SY1205 On 09/03/2015 Spot Bond				98.58442		100.00000				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				98.56610	100.00000	81.11111				0.00	0	0
Total SY1207 SPOT										0.00	0	0
Total For SY1207										0.00	0	0
SY1208 On 21/01/2015 Spot Bond				99.40090	100.00000	90.79602				0.00	0	0
Total SY1208 SPOT										0.00	0	0
Total For SY1208										0.00	0	0
SY1209 On 19/01/2015 Spot Bond			100.00000	91.70854	100.00000	91.25000				0.00	0	0
Total SY1209 SPOT										0.00	0	0
Total For SY1209										0.00	0	0
SY1210 On 19/01/2015 Spot Bond			100.00000	91.70854	100.00000	100.00000				0.00	0	0
Total SY1210 SPOT										0.00	0	0
Total For SY1210										0.00	0	0
SY1211 On 17/03/2015 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
Total SY1211 SPOT										0.00	0	0
Total For SY1211										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.85500	106.90037	6.79500	106.90808				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			8.52000	105.24867	8.43000	105.84435				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	39.05466	100.00000	38.86566				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				101.10813		100.00000				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				100.84225		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 TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.29963		100.00000				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				100.47620		100.00000				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				99.91285		100.00000				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				99.90817		100.00000				0.00	0	100,000,000
Total TFS123 SPOT										0.00	0	100,000,000
Total For TFS123										0.00	0	100,000,000
TFS131 On 21/05/2015 Spot Bond				100.48786		100.00000				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				100.95630		100.00000				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			7.81500	104.66040	7.77500	104.67720				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.17124		100.00000				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				101.20259		100.00000				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	103.22328	7.83000	103.18021				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				101.15399		100.00000				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				101.19319		100.00000				0.00	0	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A5 SPOT										0.00	0	40,000,000
Total For TH10A5										0.00	0	40,000,000
TH10A5 On 18/07/2017 Spot Bond				103.28710		100.00000				0.00	0	60,000,000
Total TH10A6 SPOT										0.00	0	60,000,000
Total For TH10A6										0.00	0	60,000,000
TH10A6 On 18/10/2038 Spot Bond				101.15399		100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				101.19319		100.00000				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	102.94831	7.16000	83.32930				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				101.26996		100.00000				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				101.26370		100.00000				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				101.41392		100.00000				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				101.39360		100.00000				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				102.00606		100.00000				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				101.93615		100.00000				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH10D2 On 18/10/2038 Spot Bond				102.00606		100.00000				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				101.15242		100.00000				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				101.20259		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 TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	103.47221	8.73000	103.54431				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				101.14772		100.00000				0.00	0	50,000,000
Total TH11A4 SPOT										0.00	0	50,000,000
Total For TH11A4										0.00	0	50,000,000
TH11A5 On 18/07/2041 Spot Bond				101.19319		100.00000				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.57000	102.13585	8.49000	98.23739				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				101.15395		100.00000				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				101.20922		100.00000				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				101.27309		100.00000				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				101.25586		100.00000				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				101.26606		100.00000				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				101.41080		100.00000				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				101.40455		100.00000				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				95.19273		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 TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				101.89729		100.00000				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				101.90350		100.00000				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				101.89481		100.00000				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				100.51880		100.00000				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.53612		100.00000				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.95000	103.19530	8.84500	102.44069				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.40441		100.00000				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.42305		100.00000				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
TH12A6 On 21/08/2019 Spot Bond			8.86000	99.47887	8.75500	105.10260				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.58108		100.00000				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				100.44698		100.00000				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.63626		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 TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C:On 21/08/2019 Spot Bond				100.48944		100.00000				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				100.85881		100.00000				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				100.66062		100.00000				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				101.21081		100.00000				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A:On 18/04/2036 Spot Bond			101.06155	6.68282	101.06155	6.65018				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				101.26295		100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B:On 18/04/2036 Spot Bond				101.16165		100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C:On 18/04/2036 Spot Bond				101.35136		100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D:On 18/04/2036 Spot Bond				102.01228		100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				101.47678		100.00000				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				101.18712		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 THE9A2 SPOT									0.00	0	0
Total For THE9A2									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.20291		100.00000			0.00	0	50,000,000
Total THE9A3 SPOT									0.00	0	50,000,000
Total For THE9A3									0.00	0	50,000,000
THE9A: On 18/07/2039 Spot Bond				101.18712		100.00000			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				101.20291		100.00000			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				101.21081		100.00000			0.00	0	20,000,000
Total THE9A7 SPOT									0.00	0	20,000,000
Total For THE9A7									0.00	0	20,000,000
THE9A: On 18/07/2016 Spot Bond				101.17764		100.00000			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				101.20291		100.00000			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				101.28974		100.00000			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				101.28974		100.00000			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				101.28974		100.00000			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				101.41597		100.00000			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				101.44751		100.00000			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				101.40808		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 THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				102.03797		100.00000			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				102.07727		100.00000			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				102.06155		100.00000			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			7.52500	103.12239	7.46500	103.10329			0.00	0	630,000,000
Total TL15 SPOT									0.00	0	630,000,000
Total For TL15									0.00	0	630,000,000
TL20 On 22/02/2020 Spot Bond			9.30000	91.70036	9.19500	92.09100		1,860,000,000,000.00		200,000,000	200,000,000
Total TL20 SPOT								1,860,000,000,000.00		200,000,000	200,000,000
Total For TL20								1,860,000,000,000.00		200,000,000	200,000,000
TL20/R.On 25/11/2020 Spot Bond			10.00000	104.95600	10.00000	104.90200			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			7.76000	104.64444	7.69500	104.77135		7,760,000,000.00		1,000,000	27,110,000,000
Total TN17 SPOT								7,760,000,000.00		1,000,000	27,110,000,000
Total For TN17								7,760,000,000.00		1,000,000	27,110,000,000
TN20 On 17/09/2020 Spot Bond			9.17000	108.45151	9.07000	108.85499		2,792,902,315,000.00		304,569,500	20,618,521,500
Total TN20 SPOT								2,792,902,315,000.00		304,569,500	20,618,521,500
Total For TN20								2,792,902,315,000.00		304,569,500	20,618,521,500
TN20U On 14/04/2020 Spot Bond			100.00000	1.22432	100.00000	1.21668			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			9.41000	109.44876	9.31000	110.02167			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			9.59500	102.44653	9.50500	102.98768			0.00	0	17,700,000,000
Total TN25 SPOT									0.00	0	17,700,000,000
Total For TN25									0.00	0	17,700,000,000
TN27 On 14/11/2027 Spot Bond			9.68000	95.11614	9.59000	95.69859		130,680,000,000.00		13,500,000	8,610,000,000

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 TN27 SPOT									130,680,000,000.00	13,500,000	8,610,000,000
Total For TN27									130,680,000,000.00	13,500,000	8,610,000,000
TN30 On 09/10/2030 Spot Bond			10.02500	105.68924	9.89500	113.83782			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			10.49500	104.26185	10.37000	112.65728			0.00	0	25,000,000
Total TN40 SPOT									0.00	0	25,000,000
Total For TN40									0.00	0	25,000,000
TNF16 On 10/06/2016 Spot Bond				100.13719		100.00000			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.97663		100.00000			0.00	1,937,800	1,108,109,500
Total TNF18 SPOT									0.00	1,937,800	1,108,109,500
Total For TNF18									0.00	1,937,800	1,108,109,500
TORQ2 On 15/04/2022 Spot Bond				100.62322		100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.63871		100.00000			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				100.64026		100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.71650		100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.87449		100.00000			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				100.63951		100.00000			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				101.49974		100.00000			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	104.95600	10.00000	104.90200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				101.44427		100.00000				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				101.47375		100.00000				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				101.28672		100.00000				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				101.37112		100.00000				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.62592	10.00000	99.57259				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.63522	9.75000	99.58321				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.64497	100.00000	9.59529				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				100.03947		100.00000				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				100.04186		100.00000				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				100.04317		100.00000				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				100.04343		100.00000				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				100.05079		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 TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.06690		100.00000				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	13.44543	100.00000	13.32744				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				99.40533		100.00000				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP15€ On 05/02/2015 Spot Bond				99.04167		100.00000				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP16€ On 19/02/2015 Spot Bond				97.73793		100.00000				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				98.54586		100.00000				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP16€ On 19/03/2015 Spot Bond				98.31403		100.00000				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP16€ On 02/04/2015 Spot Bond				98.06809		100.00000				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP16€ On 16/04/2015 Spot Bond				97.82498		100.00000				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				97.09588		100.00000				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP16€ On 11/06/2015 Spot Bond				96.82933		100.00000				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP16€ On 08/01/2015 Spot Bond				99.62007		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 TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				96.20173		100.00000				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				96.01382		100.00000				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				95.71798		100.00000				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				95.40508		100.00000				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				95.12812		100.00000				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				96.52567		100.00000				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				99.73419		100.00000				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				95.42199		100.00000				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				94.06602		100.00000				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				93.62784		100.00000				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				93.24499	100.00000	50.47702				0.00	18,600,000,000	10,000,000,000
Total TSP180 SPOT										0.00	18,600,000,000	10,000,000,000
Total For TSP180										0.00	18,600,000,000	10,000,000,000
TTO011 On 28/08/2019 Spot Bond			100.00000	13.04251	100.00000	12.97940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 19/01/2015 Spot Bond			100.00000	94.66981	100.00000	94.19646				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	80.00000	100.00000	78.63248				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				101.11781		100.00000				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				102.78320		100.00000				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				102.48605		100.00000				0.00	0	0
Total TWC070 SPOT										0.00	0	0
Total For TWC070										0.00	0	0
TWC07 On 16/01/2015 Spot Bond				102.40975		100.00000				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				102.29426		100.00000				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				101.19075		100.00000				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				100.38774		100.00000				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				100.37012		100.00000				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				100.35249		100.00000				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				102.42295		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 TWCJ14 SPOT										0.00	0	0
Total For TWCJ14										0.00	0	0
TWCJ1 On 26/02/2015 Spot Bond				100.39633		100.00000				0.00	0	0
Total TWCJ15 SPOT										0.00	0	0
Total For TWCJ15										0.00	0	0
TWCM1 On 14/01/2015 Spot Bond				102.43073		100.00000				0.00	0	0
Total TWCM14 SPOT										0.00	0	0
Total For TWCM14										0.00	0	0
TWCM1 On 26/02/2015 Spot Bond				100.36181		100.00000				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			8.89000	111.59900	8.79000	112.04181				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR041 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
UTR041 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				101.47887		100.00000				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				101.49435		100.00000				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				100.75806		100.00000				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				100.78201		100.00000				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				100.78308		100.00000				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				101.61915		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 VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				101.66240		100.00000				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00230	100.00000	0.00226				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			6.95500	108.11745	6.91500	108.13410				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	242.51877	1.49000	242.49922				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP1 On 28/05/2015 Spot Bond			6.71500	101.47566	6.65500	101.46597				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			7.33000	104.14527	7.26500	104.25094				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
WSP3 On 28/05/2019 Spot Bond			7.65500	105.45477	7.57500	105.71783				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			7.97500	104.92254	7.87000	105.34826				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.03000	105.27264	7.93000	105.73941				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			6.34500	96.69500	6.28500	96.69274				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			6.27500	94.95463	6.21500	94.96899				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			6.34500	96.67859	6.28500	96.67648				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total Z071 SPOT										0.00	0	0
Total For Z071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.04500	71.80117	6.96500	72.03994				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	55.82194	100.00000	55.61032				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	29.54725	100.00000	29.43524				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										2.51e+017	501,213,178,500	346,969,266,900
Total for SPOT :										2.51e+017	501,213,178,500	346,969,266,900
Total Futures										2.51e+017	501,213,183,605	346,969,681,091
Total Options										2 053 761.50	3,550	35,863
Grand Total:										2.51e+017	501,213,187,155	346,969,716,954