



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/01/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 05/02/2015 Bond Future			123.72679	123.72679	124.79351	124.79351			0.00	0	0
EL28 On 07/05/2015 Bond Future			124.17704	124.17704	125.26268	125.26268			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			1,196.49000	1.19649	2,263,210		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			1,206.49000	1.20649	2,273,210		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			1,216.49000	1.21649	2,283,210		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Call			272.68000	0.27268	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			0.00000	0.00000	812,960		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			262.68000	0.26268	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			0.00000	0.00000	822,960		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Call			252.68000	0.25268	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Put			0.00000	0.00000	832,960		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			9.01419	89.51721	9.11766	88.69337			0.00	0	6,576
ES33	On	07/05/2015	Bond Future			9.08462	87.14019	9.19101	86.30499			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.14404	88.63141	9.25355	87.78260			0.00	0	0
Total ES33 Future												0.00	0	6,576
ES33	On	05/02/2015	Bond Future	9.99	Call			6,496.24000	6.49624	7,320,080		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			6,566.29000	6.56629	7,390,130		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			6,636.25000	6.63625	7,460,090		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			4,121.21000	4.12121	4,956,410		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			4,193.45000	4.19345	5,028,650		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			4,265.60000	4.26560	5,100,800		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			2,676.87000	2.67687	3,525,680		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			2,530.07000	2.53007	3,378,880		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			2,603.52000	2.60352	3,452,330		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,576
I2025	On	05/02/2015	Bond Future			117.77176	117.77176	117.84690	117.84690			0.00	0	16
I2025	On	07/05/2015	Bond Future			119.63719	119.63719	119.71548	119.71548			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	05/02/2015	Bond Future	119.00	Put			1,153.10000	1.15310	1,228,240		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			1,163.10000	1.16310	1,238,240		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	05/02/2015	Bond Future	118.99	Put			1,143.10000	1.14310	1,218,240		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	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			1,274.52000	1.27452	1,352,810		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			1,284.52000	1.28452	1,362,810		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			1,294.52000	1.29452	1,372,810		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			126.46370	126.46370	126.71792	126.71792			0.00	0	3,741
I2038	On 07/05/2015			128.46680	128.46680	128.72713	128.72713			0.00	0	0
Total I2038 Future										0.00	0	3,741
I2038	On 05/02/2015	122.99	Call			3,727.92000	3.72792	3,473,700		0.00	0	0
I2038	On 05/02/2015	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 05/02/2015	123.00	Call			3,717.92000	3.71792	3,463,700		0.00	0	0
I2038	On 05/02/2015	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 05/02/2015	123.01	Call			3,707.92000	3.70792	3,453,700		0.00	0	0
I2038	On 05/02/2015	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	126.99	Call			1,737.13000	1.73713	1,476,800		0.00	0	0
I2038	On 07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	127.00	Call			1,727.13000	1.72713	1,466,800		0.00	0	0
I2038	On 07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	127.01	Call			1,717.13000	1.71713	1,456,800		0.00	0	0
I2038	On 07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option										0.00	0	0
Total For I2038										0.00	0	3,741
I2046	On 05/02/2015			128.06180	128.06180	128.08460	128.08460			0.00	0	5,889
I2046	On 07/05/2015			128.72147	128.72147	128.74666	128.74666			0.00	0	0
Total I2046 Future										0.00	0	5,889
I2046	On 05/02/2015	123.99	Call			4,094.60000	4.09460	4,071,800		0.00	0	0
I2046	On 05/02/2015	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 05/02/2015	124.00	Call			4,084.60000	4.08460	4,061,800		0.00	0	0
I2046	On 05/02/2015	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 05/02/2015	124.01	Call			4,074.60000	4.07460	4,051,800		0.00	0	0
I2046	On 05/02/2015	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	126.99	Call			1,756.66000	1.75666	1,731,470		0.00	0	0
I2046	On 07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	127.00	Call			1,746.66000	1.74666	1,721,470		0.00	0	0
I2046	On 07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	127.01	Call			1,736.66000	1.73666	1,711,470		0.00	0	0
I2046	On 07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option										0.00	0	0
Total For I2046										0.00	0	5,889
I2050	On 05/02/2015			136.50763	136.50763	136.19366	136.19366			0.00	0	2,753
I2050	On 07/05/2015			138.66968	138.66968	138.35319	138.35319			0.00	0	0
Total I2050 Future										0.00	0	2,753
I2050	On 05/02/2015	129.99	Call			6,203.66000	6.20366	6,517,630		0.00	0	0

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			6,193.66000	6.19366	6,507,630		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			6,183.66000	6.18366	6,497,630		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			3,363.19000	3.36319	3,679,680		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			3,353.19000	3.35319	3,669,680		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			3,343.19000	3.34319	3,659,680		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	2,753
R186	On	05/02/2015	Bond Future			7.48120	124.91620	7.58874	123.95550		7.32	88,440,669.60	708	28,245
R186	On	07/05/2015	Bond Future			7.52049	126.88437	7.63163	125.91082		7.59	0.00	0	170
R186	On	06/08/2015	Bond Future			7.54432	123.75507	7.65935	122.76597		7.69	0.00	0	0
R186	On	05/11/2015	Bond Future			7.55093	125.97312	7.66947	124.97101		7.45	0.00	0	0
Total R186 Future												88,440,669.60	708	28,415
R186	On	05/02/2015	Bond Future	8.74	Call			9,670.76000	9.67076	10,631,450	7.98	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			0.01000	0.00001	0,000	7.98	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			9,750.07000	9.75007	10,710,760	7.98	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			0.01000	0.00001	0,000	7.98	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			9,829.31000	9.82931	10,790,000	7.98	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			0.01000	0.00001	0,000	7.98	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			11,707.89000	11.70789	12,668,590	7.98	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000	7.98	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.50	Call			7,744.22000	7.74422	8,704,660	7.98	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Put			0.32000	0.00032	0,060	7.98	0.00	0	0
R186	On	05/02/2015	Bond Future	8.45	Put			0.59000	0.00059	0,130	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Call			3,643.12000	3.64312	4,562,850	7.65	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Put			62.04000	0.06204	21,070	7.65	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.05	Call			4,047.03000	4.04703	4,980,290	7.68	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Put			40.40000	0.04040	12,960	7.68	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.45	Call			7,337.34000	7.33734	8,297,580	7.95	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			492.26000	0.49226	324,730	7.84	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Call			2,976.88000	2.97688	3,555,210	7.61	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Put			1,521.96000	1.52196	1,126,740	7.61	0.00	0	300
R186	On	07/05/2015	Bond Future	8.24	Call			5,666.22000	5.66622	6,464,770	7.83	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			519.57000	0.51957	344,570	7.83	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			5,734.50000	5.73450	6,536,810	7.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/05/2015	Bond Future	8.25	Put			505.76000	0.50576	334,520	7.83	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			5,803.01000	5.80301	6,609,030	7.84	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			4,655.41000	4.65541	5,230,670	7.81	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			1,706.58000	1.70658	1,292,740	7.81	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			10,331.29000	10.33129	11,194,820	8.16	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			324.83000	0.32483	199,260	8.16	0.00	0	2,500
R186	On	06/08/2015	Bond Future	7.99	Call			4,546.85000	4.54685	5,112,630	7.81	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			1,763.57000	1.76357	1,340,250	7.81	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			4,600.65000	4.60065	5,171,670	7.81	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			1,734.56000	1.73456	1,316,480	7.81	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			534.95000	0.53495	350,180	7.91	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			6,338.01000	6.33801	6,953,130	7.68	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			1,667.93000	1.66793	1,280,940	7.68	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			6,394.92000	6.39492	7,013,680	7.68	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			1,645.19000	1.64519	1,261,840	7.68	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			6,451.64000	6.45164	7,074,060	7.68	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			1,622.33000	1.62233	1,242,640	7.68	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			11,051.94000	11.05194	11,869,280	7.91	0.00	0	0
Total R186 Option												0.00	0	28,000
Total For R186												88,440,669.60	708	56,415
R197	On	05/02/2015	Bond Future			285.56446	285.56446	286.45249	286.45249			0.00	0	898
R197	On	07/05/2015	Bond Future			290.08763	290.08763	290.99436	290.99436			0.00	0	0
Total R197 Future												0.00	0	898
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			2,537.51000	2.53751	3,425,540		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			2,547.51000	2.54751	3,435,540		0.00	0	0
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			2,557.51000	2.55751	3,445,540		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			3,005.64000	3.00564	3,912,370		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			3,015.64000	3.01564	3,922,370		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			2,995.64000	2.99564	3,902,370		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		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			236.81935	236.81935	236.86286	236.86286			0.00	0	50,884
R202	On	07/05/2015	Bond Future			240.57020	240.57020	240.61874	240.61874			0.00	0	0
Total R202 Future												0.00	0	50,884

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			3,872.86000	3.87286	3,829,350		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			3,862.86000	3.86286	3,819,350		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			3,852.86000	3.85286	3,809,350		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			2,128.74000	2.12874	2,080,200		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			2,118.74000	2.11874	2,070,200		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			2,108.74000	2.10874	2,060,200		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			7.19650	106.82130	7.29925	106.19111		5.55	32,794,139.10	307	8,864
R2023	On	07/05/2015	Bond Future			7.22998	104.58071	7.33679	103.94252		5.91	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.24441	106.36986	7.35579	105.72164		5.73	0.00	0	0
Total R2023 Future												32,794,139.10	307	8,864
R2023	On	05/02/2015	Bond Future	8.76	Call			8,456.48000	8.45648	9,086,670	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			8,346.78000	8.34678	8,976,970	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			8,401.65000	8.40165	9,031,840	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000	6.07	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			151.06000	0.15106	100,220	6.27	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			4,804.92000	4.80492	5,389,320	6.27	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			161.15000	0.16115	107,360	6.27	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			4,855.93000	4.85593	5,441,810	6.27	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			156.04000	0.15604	103,730	6.27	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			4,907.04000	4.90704	5,494,390	6.27	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			9,415.96000	9.41596	10,033,630	6.12	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			55.91000	0.05591	25,360	6.12	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			5,368.30000	5.36830	5,889,990	6.12	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			399.45000	0.39945	272,920	6.12	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			5,414.76000	5.41476	5,938,450	6.12	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			391.46000	0.39146	266,930	6.12	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			5,461.32000	5.46132	5,986,380	6.12	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			383.62000	0.38362	260,460	6.12	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												32,794,139.10	307	9,775

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/02/2015	Bond Future			6.43463	107.63306	6.52349	107.41864		1.80	0.00	0	14,991
R203	On	07/05/2015	Bond Future			6.44061	105.16275	6.53899	104.94690		1.82	0.00	0	0
R203	On	06/08/2015	Bond Future			6.38004	106.96222	6.49083	106.74357		1.66	0.00	0	0
Total R203 Future												0.00	0	14,991
R203	On	05/02/2015	Bond Future	7.69	Call			2,764.06000	2.76406	2,978,480	2.00	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			0.00000	0.00000	0,000	2.00	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			4,264.23000	4.26423	4,478,650	2.00	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.00000	0.00000	0,000	2.00	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			4,287.09000	4.28709	4,501,510	2.00	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.00000	0.00000	0,000	2.00	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			4,309.94000	4.30994	4,524,360	2.00	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.00000	0.00000	0,000	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,609.32000	1.60932	1,807,950	1.94	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			44.64000	0.04464	27,420	1.94	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,569.87000	1.56987	1,767,260	1.94	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			48.18000	0.04818	29,720	1.94	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,589.62000	1.58962	1,787,590	1.94	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			46.43000	0.04643	28,550	1.94	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			870.44000	0.87044	994,890	1.70	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			341.70000	0.34170	247,500	1.70	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			844.57000	0.84457	966,290	1.70	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			355.00000	0.35500	258,070	1.70	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			857.31000	0.85731	980,550	1.70	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			348.15000	0.34815	252,740	1.70	0.00	0	0
Total R203 Option												0.00	0	55
Total For R203												0.00	0	15,046
R2030	On	05/02/2015	Bond Future			7.94753	100.67161	8.04501	99.82918			396,545,471.79	3,939	3,666
R2030	On	07/05/2015	Bond Future			7.99471	102.25800	8.09496	101.40413			0.00	0	0
Total R2030 Future												396,545,471.79	3,939	3,666
R2030	On	05/02/2015	Bond Future	9.24	Call			9,562.28000	9.56228	10,404,710		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			9,636.68000	9.63668	10,479,110		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			9,710.99000	9.71099	10,553,420		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			5,256.68000	5.25668	6,110,550		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			5,335.05000	5.33505	6,188,920		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			5,413.32000	5.41332	6,267,190		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 07/05/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									396,545,471.79	3,939	3,666
R2032 On 05/02/2015 Bond Future			8.10313	104.34605	8.20573	103.40155			0.00	0	15
R2032 On 07/05/2015 Bond Future			8.15059	101.83536	8.25601	100.87780			0.00	0	0
R2032 On 06/08/2015 Bond Future			8.18621	103.57831	8.29463	102.60518			0.00	0	0
Total R2032 Future									0.00	0	15
R2032 On 05/02/2015 Bond Future	8.51	Call			2,726.71000	2.72671	3,671,210		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.49	Call			2,550.82000	2.55082	3,495,320		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.50	Call			2,638.82000	2.63882	3,583,320		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Call			2,253.44000	2.25344	3,211,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Call			2,078.70000	2.07870	3,036,260		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Call			2,166.13000	2.16613	3,123,690		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Call			1,806.25000	1.80625	2,779,380		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			1,892.98000	1.89298	2,866,110		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Call			1,719.41000	1.71941	2,692,540		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	15
R2037 On 05/02/2015 Bond Future			8.20231	103.23921	8.29969	102.23955			6,194,352.60	60	34,604
R2037 On 07/05/2015 Bond Future			8.24914	104.86600	8.34901	103.85257			0.00	0	500
R2037 On 06/08/2015 Bond Future			8.28622	102.40040	8.38879	101.37043			0.00	0	0
Total R2037 Future									6,194,352.60	60	35,104
R2037 On 05/02/2015 Bond Future	9.49	Call			11,081.64000	11.08164	12,081,300		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			11,166.51000	11.16651	12,166,170		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			11,251.25000	11.25125	12,250,910		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Call			6,147.56000	6.14756	7,160,990		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			6,238.79000	6.23879	7,252,220		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			6,329.89000	6.32989	7,343,320		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			3,595.68000	3.59568	4,625,650		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call			3,407.08000	3.40708	4,437,050		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			3,501.45000	3.50145	4,531,420		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												6,194,352.60	60	35,104
R204	On	05/02/2015	Bond Future			6.69564	105.48053	6.78893	105.15991		2.83	0.00	0	10,492
R204	On	07/05/2015	Bond Future			6.72316	107.14249	6.82335	106.81873		2.80	0.00	0	100
R204	On	06/08/2015	Bond Future			6.71246	104.93731	6.82096	104.60885		2.79	0.00	0	0
Total R204 Future												0.00	0	10,592
R204	On	05/02/2015	Bond Future	8.24	Call			4,835.22000	4.83522	5,155,840	3.12	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			0.00000	0.00000	0,000	3.12	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			4,867.57000	4.86757	5,188,190	3.12	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			0.00000	0.00000	0,000	3.12	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			4,899.91000	4.89991	5,220,530	3.12	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			0.00000	0.00000	0,000	3.12	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			2,224.01000	2.22401	2,511,130	2.97	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			100.92000	0.10092	64,280	2.97	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			2,252.03000	2.25203	2,540,210	2.97	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			97.50000	0.09750	61,920	2.97	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			2,280.12000	2.28012	2,569,340	2.97	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			94.17000	0.09417	59,630	2.97	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			4,694.47000	4.69447	5,007,600	3.00	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			27.39000	0.02739	12,060	3.00	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,891.67000	2.89167	3,161,010	3.00	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			160.13000	0.16013	101,010	3.00	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,917.36000	2.91736	3,187,740	3.00	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			156.59000	0.15659	98,510	3.00	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,943.10000	2.94310	3,214,270	3.00	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			153.11000	0.15311	95,820	3.00	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	11,291
R2044	On	05/02/2015	Bond Future			8.33217	104.78067	8.42447	103.74734			0.00	0	6,042
R2044	On	07/05/2015	Bond Future			8.37863	106.43189	8.47322	105.38414			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.41609	103.86779	8.51313	102.80296			0.00	0	0

Contract 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 Future									0.00	0	6,042
R2044 On 05/02/2015 Bond Future	9.01	Call			6,171.73000	6.17173	7,205,060		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 05/02/2015 Bond Future	8.99	Call			5,971.33000	5.97133	7,004,660		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.00	Call			6,071.62000	6.07162	7,104,950		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 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			5,522.76000	5.52276	6,570,510		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			5,622.72000	5.62272	6,670,470		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			5,422.64000	5.42264	6,470,390		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Call			2,627.53000	2.62753	3,692,360		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Call			2,418.91000	2.41891	3,483,740		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Call			2,523.31000	2.52331	3,588,140		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	6,042
R2048 On 05/02/2015 Bond Future			8.32230	108.72391	8.39954	107.82914			923,718,339.36	8,496	35,230
R2048 On 07/05/2015 Bond Future			8.36472	106.00702	8.44378	105.10007			0.00	0	0
R2048 On 06/08/2015 Bond Future			8.39780	107.82063	8.47879	106.89916			0.00	0	0
Total R2048 Future									923,718,339.36	8,496	35,230
R2048 On 05/02/2015 Bond Future	9.49	Call			11,331.99000	11.33199	12,226,760		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			11,425.69000	11.42569	12,320,460		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			11,519.21000	11.51921	12,413,980		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	9.26	Call			8,612.78000	8.61278	9,519,730		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Call			8,416.98000	8.41698	9,323,930		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			8,514.97000	8.51497	9,421,920		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Call			2,877.29000	2.87729	3,798,760		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	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
R2048 On 06/08/2015 Bond Future	8.75	Call			2,984.65000	2.98465	3,906,120		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Call			3,091.81000	3.09181	4,013,280		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									923,718,339.36	8,496	35,230
R207 On 05/02/2015 Bond Future			6.86651	102.09390	6.96973	101.66537		3.74	3,062,817.00	30	36,436
R207 On 07/05/2015 Bond Future			6.90142	103.70249	7.01076	103.26904		3.70	0.00	0	0
R207 On 06/08/2015 Bond Future			6.90691	101.83263	7.02340	101.39262		3.70	0.00	0	0
R207 On 05/11/2015 Bond Future			6.87371	103.65767	6.99700	103.21365		3.58	0.00	0	0
Total R207 Future									3,062,817.00	30	36,436
R207 On 05/02/2015 Bond Future	8.49	Call			6,064.13000	6.06413	6,492,660	4.10	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Put			0.00000	0.00000	0,000	4.10	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Call			6,102.53000	6.10253	6,531,060	4.10	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Put			0.00000	0.00000	0,000	4.10	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Call			6,140.91000	6.14091	6,569,440	4.10	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Put			0.00000	0.00000	0,000	4.10	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			4,812.79000	4.81279	5,236,810	3.98	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			16.79000	0.01679	7,360	3.98	0.00	0	0
R207 On 07/05/2015 Bond Future	7.73	Call			2,914.78000	2.91478	3,301,020	3.90	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			118.93000	0.11893	71,720	3.90	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			4,739.70000	4.73970	5,163,020	3.98	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			18.27000	0.01827	8,140	3.98	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			4,776.28000	4.77628	5,199,910	3.98	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			17.56000	0.01756	7,740	3.98	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			3,021.36000	3.02136	3,344,780	3.90	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			328.63000	0.32863	212,040	3.90	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			3,051.30000	3.05130	3,376,480	3.90	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			322.13000	0.32213	207,300	3.90	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			2,201.16000	2.20116	2,466,810	3.82	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			572.55000	0.57255	398,190	3.82	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			2,991.49000	2.99149	3,313,150	3.90	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			335.23000	0.33523	216,880	3.90	0.00	0	0
R207 On 05/11/2015 Bond Future	7.43	Call			2,343.04000	2.34304	2,576,380	3.69	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			802.23000	0.80223	591,550	3.69	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			3,139.05000	3.13905	3,427,940	3.78	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			512.66000	0.51266	357,530	3.78	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			3,166.27000	3.16627	3,456,800	3.78	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			505.10000	0.50510	351,610	3.78	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			3,193.29000	3.19329	3,485,490	3.78	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Put			497.36000	0.49736	345,540	3.78	0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 Option										0.00	0	189
Total For R207										3,062,817.00	30	36,625
R208	On 05/02/2015			Bond Future	6.99583	101.24556	7.09870	100.74461	4.53	151,868,340.00	1,500	50,443
R208	On 07/05/2015			Bond Future	7.02835	99.44136	7.13619	98.93438	4.73	0.00	0	0
R208	On 06/08/2015			Bond Future	7.03714	101.14309	7.15064	100.62822	4.56	0.00	0	0
R208	On 05/11/2015			Bond Future	7.01980	99.55281	7.13862	99.03261	4.57	0.00	0	0
Total R208 Future										151,868,340.00	1,500	50,443
R208	On 05/02/2015	8.49	Call				6,480.79000	6.48079	6,981,740	4.97	0.00	0
R208	On 05/02/2015	8.49	Put				0.00000	0.00000	0,000	4.97	0.00	0
R208	On 05/02/2015	8.50	Call				6,525.45000	6.52545	7,026,400	4.97	0.00	0
R208	On 05/02/2015	8.50	Put				0.00000	0.00000	0,000	4.97	0.00	0
R208	On 05/02/2015	8.51	Call				6,570.08000	6.57008	7,071,030	4.97	0.00	0
R208	On 05/02/2015	8.51	Put				0.00000	0.00000	0,000	4.97	0.00	0
R208	On 07/05/2015	8.00	Call				4,041.54000	4.04154	4,510,290	4.97	0.00	0
R208	On 07/05/2015	8.00	Put				92.66000	0.09266	54,430	4.97	0.00	0
R208	On 07/05/2015	8.01	Call				4,082.95000	4.08295	4,552,880	4.97	0.00	0
R208	On 07/05/2015	8.01	Put				89.50000	0.08950	52,450	4.97	0.00	0
R208	On 07/05/2015	7.99	Call				4,000.21000	4.00021	4,467,800	4.97	0.00	0
R208	On 07/05/2015	7.99	Put				95.93000	0.09593	56,540	4.97	0.00	0
R208	On 06/08/2015	8.01	Put				306.15000	0.30615	194,260	4.80	0.00	0
R208	On 06/08/2015	8.85	Call				7,371.17000	7.37117	7,863,910	4.88	0.00	0
R208	On 06/08/2015	8.85	Put				38.79000	0.03879	16,660	4.88	0.00	198
R208	On 06/08/2015	7.99	Call				4,027.28000	4.02728	4,426,590	4.80	0.00	0
R208	On 06/08/2015	7.99	Put				319.17000	0.31917	203,610	4.80	0.00	0
R208	On 06/08/2015	8.00	Call				4,063.86000	4.06386	4,465,020	4.80	0.00	0
R208	On 06/08/2015	8.00	Put				312.60000	0.31260	198,890	4.80	0.00	0
R208	On 06/08/2015	8.01	Call				4,100.52000	4.10052	4,503,500	4.80	0.00	0
R208	On 05/11/2015	8.48	Call				5,881.27000	5.88127	6,304,990	4.88	0.00	0
R208	On 05/11/2015	8.48	Put				232.77000	0.23277	136,290	4.88	0.00	2,200
R208	On 05/11/2015	7.74	Call				3,342.81000	3.34281	3,653,580	4.73	0.00	0
R208	On 05/11/2015	7.74	Put				760.21000	0.76021	550,780	4.73	0.00	0
R208	On 05/11/2015	7.75	Call				3,373.90000	3.37390	3,686,770	4.73	0.00	0
R208	On 05/11/2015	7.75	Put				749.06000	0.74906	541,730	4.73	0.00	0
R208	On 05/11/2015	7.76	Call				3,405.10000	3.40510	3,720,070	4.73	0.00	0
R208	On 05/11/2015	7.76	Put				738.04000	0.73804	532,810	4.73	0.00	0
Total R208 Option										0.00	0	2,398
Total For R208										151,868,340.00	1,500	52,841
R209	On 05/02/2015			Bond Future	8.11139	83.59846	8.21366	82.72611	11.25	506,105,076.84	6,054	17,073
R209	On 07/05/2015			Bond Future	8.15246	81.76808	8.25721	80.88341	12.25	0.00	0	0
R209	On 06/08/2015			Bond Future	8.18313	83.16740	8.29047	82.26835	12.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Future												506,105,076.84	6,054	17,073
R209	On	05/02/2015	Bond Future	9.00	Call			6,260.47000	6.26047	7,130,700	11.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			2.89000	0.00289	0,770	11.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			8,019.68000	8.01968	8,891,860	12.17	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			0.22000	0.00022	0,050	12.17	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			8,091.66000	8.09166	8,963,850	12.18	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			0.20000	0.00020	0,040	12.18	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			8,163.53000	8.16353	9,035,740	12.18	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			0.18000	0.00018	0,040	12.18	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			421.10000	0.42110	313,140	12.78	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			6,284.62000	6.28462	7,063,700	12.79	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			410.28000	0.41028	304,690	12.79	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			6,348.60000	6.34860	7,130,020	12.80	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			399.70000	0.39970	296,450	12.80	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			6,220.77000	6.22077	6,997,480	12.78	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			12,033.39000	12.03339	12,860,500	12.73	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			190.39000	0.19039	118,450	12.73	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			6,573.45000	6.57345	7,221,950	12.54	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,067.01000	1.06701	816,460	12.54	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			6,630.56000	6.63056	7,282,080	12.55	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,049.63000	1.04963	802,100	12.55	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			6,687.80000	6.68780	7,342,330	12.56	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,032.49000	1.03249	787,970	12.56	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												506,105,076.84	6,054	19,987
R210	On	05/02/2015	Bond Future			176.89280	176.89280	177.22353	177.22353			0.00	0	628
R210	On	07/05/2015	Bond Future			177.61962	177.61962	177.95846	177.95846			0.00	0	0
Total R210 Future												0.00	0	628
R210	On	05/02/2015	Bond Future	175.01	Call			2,213.53000	2.21353	1,882,800		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			2,233.53000	2.23353	1,902,800		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			2,223.53000	2.22353	1,892,800		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	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			958.46000	0.95846	619,620		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			948.46000	0.94846	609,620		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Call			968.46000	0.96846	629,620		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Option									0.00	0	0
Total For R210									0.00	0	628
R211 On 05/02/2015 Bond Future			131.09075	131.09075	131.12042	131.12042			0.00	0	1,120
R211 On 07/05/2015 Bond Future			133.16722	133.16722	133.19949	133.19949			0.00	0	0
Total R211 Future									0.00	0	1,120
R211 On 05/02/2015 Bond Future	132.99	Put			1,869.58000	1.86958	1,899,250		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			1,879.58000	1.87958	1,909,250		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			1,889.58000	1.88958	1,919,250		0.00	0	0
R211 On 05/02/2015 Bond Future	132.99	Call			0.00000	0.00000	0,000		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			1,810.51000	1.81051	1,842,780		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			1,790.51000	1.79051	1,822,780		0.00	0	0
R211 On 07/05/2015 Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211 On 07/05/2015 Bond Future	135.00	Put			1,800.51000	1.80051	1,832,780		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			137.01555	137.01555	137.21841	137.21841			0.00	0	1,621
R212 On 07/05/2015 Bond Future			139.18585	139.18585	139.39416	139.39416			0.00	0	0
Total R212 Future									0.00	0	1,621
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			781.59000	0.78159	984,450		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			791.59000	0.79159	994,450		0.00	0	0
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			771.59000	0.77159	974,450		0.00	0	0
R212 On 07/05/2015 Bond Future	141.01	Put			1,615.84000	1.61584	1,824,150		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			1,595.84000	1.59584	1,804,150		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			1,605.84000	1.60584	1,814,150		0.00	0	0
R212 On 07/05/2015 Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	1,621
R213 On 05/02/2015 Bond Future			7.97757	94.38335	8.08009	93.52740		9.58	604,997,273.50	6,410	17,503
R213 On 07/05/2015 Bond Future			8.01983	92.32646	8.12506	91.45874		10.41	0.00	0	0
R213 On 06/08/2015 Bond Future			8.05063	93.90607	8.15881	93.02417		10.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 Future												604,997,273.50	6,410	17,503
R213	On	05/02/2015	Bond Future	9.24	Call			8,937.12000	8.93712	9,793,030	10.39	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			0.04000	0.00004	0,000	10.39	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			9,008.55000	9.00855	9,864,470	10.39	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			0.03000	0.00003	0,000	10.39	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			9,079.90000	9.07990	9,935,820	10.39	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			0.03000	0.00003	0,000	10.39	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			5,389.25000	5.38925	6,097,910	10.70	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			544.86000	0.54486	385,800	10.70	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			5,451.28000	5.45128	6,163,150	10.71	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			531.19000	0.53119	375,340	10.71	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			5,513.49000	5.51349	6,228,530	10.72	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			517.80000	0.51780	365,120	10.72	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			4,463.11000	4.46311	4,928,950	10.32	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			1,836.86000	1.83686	1,420,800	10.32	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			4,513.13000	4.51313	4,982,970	10.33	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			1,809.27000	1.80927	1,397,210	10.33	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			4,563.38000	4.56338	5,037,210	10.34	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			1,782.01000	1.78201	1,373,940	10.34	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												604,997,273.50	6,410	17,503
R214	On	05/02/2015	Bond Future			8.21169	84.63818	8.30897	83.76094		11.94	0.00	0	13,407
R214	On	07/05/2015	Bond Future			8.25168	82.68087	8.35121	81.79140		13.03	0.00	0	0
R214	On	06/08/2015	Bond Future			8.28219	84.09550	8.38413	83.19140		12.80	0.00	0	0
Total R214 Future												0.00	0	13,407
R214	On	05/02/2015	Bond Future	9.49	Call			9,532.89000	9.53289	10,410,080	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			0.06000	0.00006	0,010	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			9,605.56000	9.60556	10,482,750	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			0.06000	0.00006	0,010	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			9,678.10000	9.67810	10,555,300	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			0.05000	0.00005	0,010	12.93	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			6,936.96000	6.93696	7,729,200	13.70	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			412.23000	0.41223	315,000	13.70	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			7,003.66000	7.00366	7,798,100	13.70	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			401.82000	0.40182	306,790	13.70	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			7,070.46000	7.07046	7,867,070	13.71	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			391.64000	0.39164	298,780	13.71	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			5,082.24000	5.08224	5,581,690	12.98	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			1,967.41000	1.96741	1,562,760	12.98	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			5,135.72000	5.13572	5,639,020	12.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/08/2015	Bond Future	8.76	Put			1,938.51000	1.93851	1,537,710	12.99	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			5,028.99000	5.02899	5,524,570	12.97	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			1,996.67000	1.99667	1,588,150	12.97	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	13,407
Total for Bond												2,713,726,479.79	27,504	387,073
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
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
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
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
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 05/02/2015 GOVI			496.07200	496.07200	493.07800	493.07800				29,764,320.00	6	440
GOVI On 07/05/2015 GOVI			503.88800	503.88800	500.85200	500.85200				0.00	0	131
GOVI On 06/08/2015 GOVI			512.41600	512.41600	509.32800	509.32800				0.00	0	0
Total GOVI Future										29,764,320.00	6	571
GOVI On 05/02/2015 GOVI	459.99	Call			330,880.00000	33.08800	360,820,000			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			330,780.00000	33.07800	360,720,000			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			330,680.00000	33.06800	360,620,000			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	449.99	Call			508,620.00000	50.86200	538,980,000			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			508,520.00000	50.85200	538,880,000			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			508,420.00000	50.84200	538,780,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	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
GOVI On 06/08/2015 GOVI	500.00	Call			93,280.00000	9.32800	124,160,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			93,180.00000	9.31800	124,060,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			93,380.00000	9.33800	124,260,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									29,764,320.00	6	571
Total for GOVI									29,764,320.00	6	571
AL12 On 05/02/2015 Index Future			558.90400	558.90400	553.76000	553.76000			0.00	0	0
AL12 On 07/05/2015 Index Future			567.71100	567.71100	562.49100	562.49100			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			457.29700	457.29700	455.47400	455.47400			0.00	0	116
AL37 On 07/05/2015 Index Future			464.50200	464.50200	462.65500	462.65500			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			548.33500	548.33500	544.46800	544.46800			0.00	0	3
AL7T On 07/05/2015 Index Future			556.97500	556.97500	553.05200	553.05200			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			499.04500	499.04500	495.83400	495.83400			0.00	0	770
ALBI On 07/05/2015 Index Future			506.90800	506.90800	503.65100	503.65100			0.00	0	0
ALBI On 06/08/2015 Index Future			515.48700	515.48700	512.17400	512.17400			0.00	0	0
Total ALBI Future									0.00	0	770
Total For ALBI									0.00	0	770
IGOV On 05/02/2015 Index Future			224.57700	224.57700	224.82300	224.82300			0.00	0	1,093
IGOV On 07/05/2015 Index Future			228.13400	228.13400	228.38600	228.38600			0.00	0	82
IGOV On 06/08/2015 Index Future			232.01400	232.01400	232.27000	232.27000			0.00	0	0
Total IGOV Future									0.00	0	1,175
Total For IGOV									0.00	0	1,175
ILBI On 05/02/2015 Index Future			608.32800	608.32800	609.07700	609.07700			0.00	0	159
ILBI On 07/05/2015 Index Future			618.17800	618.17800	618.94100	618.94100			0.00	0	0
Total ILBI Future									0.00	0	159
Total For ILBI									0.00	0	159
Total for Index									0.00	0	2,223
JIBAR f On 21/01/2015 Jibar Future			6.13000	93.87000	6.13000	93.87000			0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.13000	93.87000	6.13000	93.87000			0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.13000	93.87000	6.13000	93.87000			0.00	0	2,850

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 15/04/2015 Jibar Future			6.14000	93.86000	6.16000	93.84000			0.00	0	0
JIBAR F On 20/05/2015 Jibar Future			6.20000	93.80000	6.18000	93.82000			0.00	0	0
JIBAR F On 17/06/2015 Jibar Future			6.23000	93.77000	6.20000	93.80000			0.00	0	5,000
JIBAR F On 16/09/2015 Jibar Future			6.24000	93.76000	6.28000	93.72000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			6.36000	93.64000	6.41000	93.59000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			6.48000	93.52000	6.54000	93.46000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			6.58000	93.42000	6.65000	93.35000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			6.69000	93.31000	6.76000	93.24000			0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			6.79000	93.21000	6.86000	93.14000			0.00	0	0
Total Jibar Future									0.00	0	7,850
Total For JIBAR FUTURE									0.00	0	7,850
Total for Jibar									0.00	0	7,850
Total for Derivatives :									2,743,490,799.79	27,510	397,717
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.33150			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			6.74000	102.75976	6.74000	102.70402		323,520,000,000.00	48,000,000	1,128,000,000	
Total AA03 SPOT								323,520,000,000.00	48,000,000	1,128,000,000	
Total For AA03								323,520,000,000.00	48,000,000	1,128,000,000	
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.47212			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			7.96500	107.58248	7.96500	107.51287			0.00	0	600,000,000
Total AA05 SPOT									0.00	0	600,000,000
Total For AA05									0.00	0	600,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.01906			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			8.55500	106.92537	8.55500	106.85157		7,699,500,000,000.00	900,000,000	700,000,000	
Total AA07 SPOT								7,699,500,000,000.00	900,000,000	700,000,000	
Total For AA07								7,699,500,000,000.00	900,000,000	700,000,000	
AB01/R On 24/11/2020 Spot Bond			10.00000	104.78800	10.00000	104.70600			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.16036			0.00	0	0
Total AB010 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	101.25093			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			8.83000	99.62259	8.83000	99.55128			0.00	0	300,000,000
Total AB013 SPOT									0.00	0	300,000,000
Total For AB013									0.00	0	300,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.90710	100.00000	10.82802			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	101.76503	10.84000	101.67605			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB06 On 27/03/2015 Spot Bond			6.86000	102.75606	6.86000	102.69888			0.00	0	120,000,000
Total AB06 SPOT									0.00	0	120,000,000
Total For AB06									0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	102.18444			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			8.31000	106.18924	8.31000	106.11760			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	105.86500	10.00000	105.78200			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			2.35000	125.76542	2.35000	272.08567			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	101.25566			0.00	0	0
Total ABFN04 SPOT									0.00	0	0
Total For ABFN04									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.10379			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.61952			0.00	0	0
Total ABFN07 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN07										0.00	0	0
ABFN0: On 17/03/2020 Spot Bond				100.00000	0.00000	100.64391				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0: On 17/03/2026 Spot Bond				100.00000	0.00000	100.66002				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				100.00000	0.00000	101.95408				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2017 Spot Bond				100.00000	0.00000	99.93111				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	99.60215				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABN03: On 12/03/2015 Spot Bond			100.00000	88.89216	100.00000	88.25722				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			2.09000	173.23327	2.09000	173.17342				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	163.52070	2.76000	163.45553				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	174.38281	2.17000	174.32143				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	186.41180	1.82000	186.35149				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			7.50625	80.32258	7.50625	80.27481				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			7.50625	80.32258	7.50625	80.27481				0.00	0	0
Total ABN34 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	96.16000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.54025				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	95.33000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	94.40000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	93.74000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	92.33000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	91.72000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.21722				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.01027				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	91.37000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	90.66000				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				100.00000	0.00000	90.87000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	90.11000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.35623				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			7.03000	108.72776	7.03000	108.66553				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	99.99995				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	88.76000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	88.20000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.69500	94.86040	2.69500	108.84448				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			2.39500	103.09854	2.39500	162.52326				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			2.29000	118.10721	2.29000	216.36355				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	86.85000				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			8.89500	96.48666	8.89500	96.41710				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	98.52000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	101.90000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.67094				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	94.21000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	102.44000				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	106.91004	9.63000	106.82721				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	97.70000				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			8.98000	111.80731	8.98000	111.72640				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			8.26000	94.83333	8.26000	94.77009			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	106.19000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	112.49000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.07500	111.07209	9.07500	110.99088			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	89.14000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.78388			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.69475			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			7.66000	109.48751	7.66000	109.41933		4,596,000,000.00	600,000	1,580,000,000	
Total ABS10 SPOT								4,596,000,000.00	600,000	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									4,596,000,000.00	600,000	1,580,000,000
ABS11 On 09/04/2021 Spot Bond			8.26500	108.19692	8.26500	108.12473			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			6.90000	102.17975	6.90000	102.12293			46,092,000,000,000.00	6,680,000,000	4,079,100,000
Total ABS5 SPOT									16,092,000,000,000.00	6,680,000,000	4,079,100,000
Total For ABS5									16,092,000,000,000.00	6,680,000,000	4,079,100,000
ABS6 On 01/06/2020 Spot Bond			8.34500	100.47041	8.34500	100.40273			7,510,500,000.00	900,000	740,000,000
Total ABS6 SPOT									7,510,500,000.00	900,000	740,000,000
Total For ABS6									7,510,500,000.00	900,000	740,000,000
ABS7 On 11/09/2026 Spot Bond			9.17500	100.49147	9.17500	100.41679			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			7.29000	105.46082	7.29000	105.39826			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			2.16000	217.80523	2.16000	275.86229			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			1.77000	127.96061	1.77000	130.77303			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			2.11000	131.48714	2.11000	134.08201			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	0.00640	100.00000	0.00635			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	85.74014	100.00000	85.14747			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			11.19000	106.07444	11.19000	105.97877			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			100.00000		0.00000	101.57805			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	5.92206	100.00000	5.87818				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	101.61674				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				100.00000	0.00000	102.16511				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	35.29826	100.00000	35.03668				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				100.00000	0.00000	101.53936				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	67.57086	11.00000	67.51292				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	35.29826	100.00000	35.03668				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
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				100.00000	0.00000	100.59380				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.64975				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				100.00000	0.00000	100.56883				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.58570				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	100.59312				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.98954				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.98954				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	104.01267				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	104.01267				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.96640				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	93.69305				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	105.86500	10.00000	105.78200				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	100.40158				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.57561				0.00	0	0
Total ACL095 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	100.59224				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.59893				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.58546				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.55535				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.74500	105.59415	8.74500	105.72296				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	99.78427				0.00	0	0
Total ACL110 SPOT										0.00	0	0
Total For ACL110										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.43340				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/09/2016 Spot Bond				100.00000	0.00000	87.70380				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2021 Spot Bond				100.00000	0.00000	178.22428				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	178.28634				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	100.56875				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000					0.00	0	0
Total ACL129 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL129										0.00	0	0
ACL13f On 20/09/2021 Spot Bond				100.00000	0.00000	101.56678				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.99630				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13f On 20/09/2021 Spot Bond				100.00000	0.00000	101.56641				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13f On 30/07/2017 Spot Bond				100.00000	0.00000	104.53513				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	104.41301				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.86500	10.00000	105.78200				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	101.70602				0.00	0	4,916,855,000
Total ACL143 SPOT										0.00	0	4,916,855,000
Total For ACL143										0.00	0	4,916,855,000
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	101.79518				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL14f On 20/12/2021 Spot Bond				100.00000	0.00000	100.57079				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.63061				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL152 On 20/03/2015 Spot Bond				100.00000	0.00000	100.50615				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL152 On 20/03/2015 Spot Bond				100.00000	0.00000	100.49463				0.00	0	0
Total ACL154 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL154										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	100.51699				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				100.00000	0.00000	100.55884				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				100.00000	0.00000	100.53517				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				100.00000	0.00000	100.50818				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				100.00000	0.00000	100.51563				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	103.39107	10.23000	103.30562				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				100.00000	0.00000	100.52290				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				100.00000	0.00000	100.51157				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				100.00000	0.00000	117.30639				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			8.90500	104.00389	8.90500	103.92923				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	100.55674				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	116.75117	1.75000	116.82039				0.00	0	0
Total ACL169 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	100.60020				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL171 On 20/06/2015 Spot Bond				100.00000	0.00000	100.51613				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.53755				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.55420				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.52089				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	100.80897				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	100.99806				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.15712				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.51488				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.55750				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.55088				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.54486				0.00	0	0
Total ACL186 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL186									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.57339			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.58215			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	100.87361			0.00	0	0
Total ACL191 SPOT									0.00	0	0
Total For ACL191									0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.10137			0.00	0	0
Total ACL192 SPOT									0.00	0	0
Total For ACL192									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.58426			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.58426			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.60740			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.54088			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.61750			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.48233			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.60740			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	95.76756			0.00	0	0
Total ACL200 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.59575				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.58082				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	129.12528				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	130.04870				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.50755				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.50287				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.11312				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.51556				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.53174				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.53755				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.50821				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.50755				0.00	0	0
Total ACL216 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.56270				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.88989				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.76464				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	101.71228				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.19160				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCP0 On 02/03/2015 Spot Bond				100.00000	0.00000	100.92233				0.00	0	0
Total ADCP09 SPOT										0.00	0	0
Total For ADCP09										0.00	0	0
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	101.00452				0.00	0	0
Total ADCP10 SPOT										0.00	0	0
Total For ADCP10										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	24.37467	100.00000	24.19796				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	13.09001	100.00000	12.99301				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.12735				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	99.94202				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	99.93600				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	99.92800				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	99.93868				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			7.44500	100.64162	7.44500	100.58101				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	99.92136				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	99.90864				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			8.27500	104.02153	8.27500	103.95165				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			9.07500	117.50306	9.07500	117.41714				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			6.98000	108.10727	6.98000	108.04582				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.63500	105.17715	8.63500	105.10349				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	14.00687	100.00000	13.91357				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			9.46500	105.67220	9.46500	105.59124				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			2.64500	166.96980	2.64500	166.90456				0.00	0	0
Total AIRL01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.87735				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.74790				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	72.70916	100.00000	72.27723				0.00	0	0
Total ANG013 SPOT										0.00	0	0
Total For ANG013										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.39192				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.42108				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	100.60794				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	101.37117				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	100.51261				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.53517				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	100.55035				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	100.94267				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	102.33000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	94.88000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	102.89095				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	98.18907				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.54000	131.22454	2.54000	298.08232				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	96.14362				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	107.65878				0.00	0	0
Total ASN025 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN025										0.00	0	0
ASN025 On 20/06/2019 Spot Bond				100.00000	0.00000	99.04503				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 On 14/08/2017 Spot Bond				100.00000	0.00000	93.59365				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN031 On 19/09/2017 Spot Bond				100.00000	0.00000	98.76141				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032 On 20/06/2019 Spot Bond				100.00000	0.00000	100.56214				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034 On 10/11/2019 Spot Bond				100.00000	0.00000	101.47483				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.55500	164.52189	2.55500	208.36932				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN041 On 20/12/2016 Spot Bond			100.00000	28.11057	100.00000	27.92332				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN35U On 20/12/2017 Spot Bond			100.00000	17.07360	100.00000	16.94707				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	17.17207	100.00000	17.04481				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	16.72896	100.00000	16.60499				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
BAR001 On 12/06/2018 Spot Bond				100.00000	0.00000	100.69375				0.00	0	0
Total BAR001 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAR001										0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.46746				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.33801				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			8.37500	107.38999	8.37500	107.31741				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.65084				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.84368				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.40516				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.12904				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			8.83500	104.43136	8.83500	104.35697				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			7.27000	106.42276	7.27000	106.36015				0.00	0	1,500,000,000
Total BAW2 SPOT										0.00	0	1,500,000,000
Total For BAW2										0.00	0	1,500,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	51.71030	100.00000	51.32710				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	103.00009				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			8.26000	106.94575	8.26000	106.87443				0.00	0	0
Total BAW8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			10.76002	102.64124	10.76002	101.75683				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			10.91815	100.97180	10.91815	100.73306				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			10.92762	100.94406	10.92762	100.72525				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				100.00000	0.00000	100.47799				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond			10.93770	100.87301	10.93770	100.71285				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			11.32594	101.65765	11.32594	101.63925				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond				100.00000	0.00000	100.48876				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA1 On 31/12/2015 Spot Bond				100.00000	0.00000	100.48876				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	100.48883				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			11.01002	100.56905	11.01002	100.47391				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			10.98035	101.83725	10.98035	100.83659				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA1 On 30/09/2015 Spot Bond			10.91815	100.97180	10.91815	100.73306				0.00	0	0
Total BAYA14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			10.81340	101.39684	10.81340	101.06826				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			9.95334	97.40209	9.95334	100.83962				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				100.00000	0.00000	100.46513				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				100.00000	0.00000	100.45383				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				100.00000	0.00000	100.45383				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				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			9.73537	102.06528	9.73537	101.43211				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			11.03500	100.68507	11.03500	100.60430				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				100.00000	0.00000	100.44122				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			10.96000	74.70388	10.96000	98.74849				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				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				100.00000	0.00000	100.42440				0.00	0	0
Total BAYA29 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	93.80396	9.28000	100.40856				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.44753				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			10.77500	73.39350	10.77500	98.72667				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.43491				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.44542				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.44542				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.88990				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	100.42986				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.45625				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.45625				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.43070				0.00	0	0
Total BAYA43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.44156				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.45634				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	100.33620				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	100.35991				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			13.76002	102.75497	13.76002	101.87111				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			14.86243	101.53351	14.86243	101.49630				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			13.71198	101.70967	13.71198	101.19492				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.58121				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	100.58121				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	100.58121				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	100.60194				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	100.50831				0.00	0	0
Total BAYB09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	25.91851	100.00000	25.77127				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	19.59151	100.00000	19.44634				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	17.83048	100.00000	17.69835				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	11.00648	100.00000	10.92490				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	11.01230	100.00000	10.92977				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	13.30735	100.00000	13.20873				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	11.53059	100.00000	11.44514				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	99.95667				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	99.90965				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.16797				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.17765				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	8.31567	100.00000	8.25404				0.00	0	0
Total BCP3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	8.31567	100.00000	8.25404				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	98.91599	100.00000	98.11828				0.00	0	0
Total BCP88U SPOT										0.00	0	0
Total For BCP88U										0.00	0	0
BCP89I On 19/02/2015 Spot Bond			100.00000	92.17172	100.00000	91.47870				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	89.02439	100.00000	88.37772				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			2.06000	103.39704	2.06000	179.76401				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			7.59500	102.76391	7.59500	166.90453				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			7.59500	104.08053	7.59500	167.16089				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			7.98000	103.18680	7.98000	103.12028				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			7.37500	101.51010	7.37500	101.44920				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				100.00000	0.00000	102.64030				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	101.79851				0.00	0	0
Total BG22A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	101.83423				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.95329				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	102.07234				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	102.40539				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	26.08754	100.00000	25.89841				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.62763				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.65958				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.67023				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.79801				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.96833				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	25.52424	100.00000	25.33919				0.00	0	0
Total BG32DU SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	25.52424	100.00000	25.33919				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.68269				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.69567				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			7.81000	104.97180	7.81000	104.90517				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.73461				0.00	200,000,000	100,000,000
Total BG42B SPOT										0.00	200,000,000	100,000,000
Total For BG42B										0.00	200,000,000	100,000,000
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.80366				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	14.63852	100.00000	14.53004				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	14.63852	100.00000	14.53004				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.52065				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			10.49500	103.84948	10.49500	102.93268				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	57.09312	100.00000	56.76877				0.00	0	0
Total BGR01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.94947				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.97540				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.08500	70.97874	8.08500	103.23851				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	99.62685				0.00	0	0
Total BIDC41 SPOT										0.00	0	0
Total For BIDC41										0.00	0	0
BIDC42 On 14/01/2015 Spot Bond				100.00000	0.00000	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				100.00000	0.00000	97.50901				0.00	0	0
Total BIDC43 SPOT										0.00	0	0
Total For BIDC43										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.02250				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	101.18225				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	101.00941				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.05933				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.15000				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	101.52660				0.00	0	0
Total BLG1E SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	102.15311				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	87.49052	100.00000	86.86855				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	99.77334				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	99.76673				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	98.88794				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC004 On 19/01/2015 Spot Bond				100.00000	0.00000	99.88226				0.00	0	0
Total BTC004 SPOT										0.00	0	0
Total For BTC004										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	94.70532				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC006 On 22/01/2015 Spot Bond				100.00000	0.00000	99.89686				0.00	0	0
Total BTC006 SPOT										0.00	0	0
Total For BTC006										0.00	0	0
BTC007 On 28/01/2015 Spot Bond				100.00000	0.00000	99.79376				0.00	0	0
Total BTC007 SPOT										0.00	0	0
Total For BTC007										0.00	0	0
BTC008 On 02/02/2015 Spot Bond				100.00000	0.00000	99.70793				0.00	0	0
Total BTC008 SPOT										0.00	0	0
Total For BTC008										0.00	0	0
BTC009 On 23/02/2015 Spot Bond				100.00000	0.00000	99.33596				0.00	0	0
Total BTC009 SPOT										0.00	0	0
Total For BTC009										0.00	0	0
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	94.10924				0.00	0	0
Total BTC010 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC010										0.00	0	0
BTC011: On 18/02/2015 Spot Bond				100.00000	0.00000	99.43136				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				100.00000	0.00000	99.29222				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	75.25773	100.00000	74.79508				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0
BTC013: On 13/03/2015 Spot Bond				100.00000	0.00000	99.02286				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				100.00000	0.00000	98.98526				0.00	0	0
Total BTC016 SPOT										0.00	0	0
Total For BTC016										0.00	0	0
BTC016: On 19/03/2015 Spot Bond				100.00000	0.00000	98.92584				0.00	0	0
Total BTC017 SPOT										0.00	0	0
Total For BTC017										0.00	0	0
BTC017: On 27/03/2015 Spot Bond				100.00000	0.00000	98.77773				0.00	0	0
Total BTC018 SPOT										0.00	0	0
Total For BTC018										0.00	0	0
BTC018: On 08/04/2015 Spot Bond				100.00000	0.00000	98.57037				0.00	0	0
Total BTC019 SPOT										0.00	0	0
Total For BTC019										0.00	0	0
BTC020: On 14/04/2015 Spot Bond			100.00000	81.11111	100.00000	80.57395			960,000,000,000,000.00	29,600,000,000	29,600,000,000	
Total BTC021 SPOT									960,000,000,000,000.00	29,600,000,000	29,600,000,000	
Total For BTC021									960,000,000,000,000.00	29,600,000,000	29,600,000,000	
BTC021: On 16/04/2015 Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0	
Total BTC022 SPOT									0.00	0	0	
Total For BTC022									0.00	0	0	
BTC022: On 16/07/2015 Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0	
Total BTC023 SPOT									0.00	0	0	
Total For BTC023									0.00	0	0	
BTC023: On 20/04/2015 Spot Bond			100.00000	80.04386	100.00000	100.00000			0.00	0	0	
Total BTC024 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BTC024									0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	25.91801	100.00000	25.72594			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	100.61282			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	101.25875			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			8.96000	111.30668	8.96000	111.22586			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	107.52041			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.86000	104.11349	8.86000	104.03872		10,986,400,000,000.00	1,240,000,000	620,000,000	
Total CBL11 SPOT								10,986,400,000,000.00	1,240,000,000	620,000,000	
Total For CBL11								10,986,400,000,000.00	1,240,000,000	620,000,000	
CBL12 On 06/09/2018 Spot Bond			11.97500	102.30775	11.97500	102.20920			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.55137			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			11.87500	104.33735	11.87500	104.23927			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	101.33120			0.00	0	30,000,000
Total CBL15 SPOT									0.00	0	30,000,000
Total For CBL15									0.00	0	30,000,000
CBL16 On 18/05/2017 Spot Bond			8.85000	102.81137	8.85000	102.73761			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.73512			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			11.87500	101.62958	11.87500	101.53405			1,662,500,000,000.00	140,000,000	70,000,000
Total CBL18 SPOT									1,662,500,000,000.00	140,000,000	70,000,000
Total For CBL18									1,662,500,000,000.00	140,000,000	70,000,000
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	102.13179			0.00	0	85,000,000
Total CBL19 SPOT									0.00	0	85,000,000
Total For CBL19									0.00	0	85,000,000
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	99.03141			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.48166			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			9.58500	97.28852	9.58500	97.21306			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			9.44500	118.79705	9.44500	118.70672			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.72500	112.66102	9.72500	112.57289			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			8.60500	120.92783	8.60500	120.84344			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.21275			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			11.16000	104.68817	11.16000	104.59399			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	102.03031			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.85622			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	105.86480	10.00000	105.78190				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.30799				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.64795				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	99.74545				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	99.74875				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.11513				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.39216				0.00	67,578,000	33,789,000
Total CIG03 SPOT										0.00	67,578,000	33,789,000
Total For CIG03										0.00	67,578,000	33,789,000
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.40693				0.00	91,906,200	45,953,100
Total CIG04 SPOT										0.00	91,906,200	45,953,100
Total For CIG04										0.00	91,906,200	45,953,100
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.42423				0.00	100,015,600	50,007,800
Total CIG05 SPOT										0.00	100,015,600	50,007,800
Total For CIG05										0.00	100,015,600	50,007,800
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0

Contract Details	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										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN12 On 20/08/2015 Spot Bond				100.00000	0.00000	102.10958				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	102.08798				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	102.20212				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN15 On 14/02/2015 Spot Bond				100.00000	0.00000	101.50029				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN17 On 20/12/2015 Spot Bond				100.00000	0.00000	100.56886				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17 On 20/03/2016 Spot Bond				100.00000	0.00000	101.26148				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	100.49162	10.11000	100.40951				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18 On 06/07/2016 Spot Bond				100.00000	0.00000	100.21310				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	122.27130	2.76000	122.22269				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	104.03475				0.00	0	0
Total CLN192 SPOT										0.00	0	0

Contract Details	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	119.44058	3.14000	122.22825				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	103.19900	8.25000	103.12988				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			2.81000	129.85085	2.81000	123.90840				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	127.33342	2.40000	121.51025				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	100.79372				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			8.23000	102.64056	8.23000	102.57236				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				100.00000	0.00000	99.91268				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	99.91870				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			8.28000	102.72281	8.28000	102.65414				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			8.28000	102.72281	8.28000	102.65414				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			8.33000	101.56210	8.33000	101.49382				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				100.00000	0.00000	100.58235				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
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	100.64035				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 17/01/2015 Spot Bond				100.00000	0.00000	99.94762				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.86500	10.00000	105.78200				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	99.94762				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	105.86500	10.00000	105.78200				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	101.31527				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	101.10215				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	101.16974				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	103.74344	9.35000	103.66618				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	103.74344	9.35000	103.66618				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	101.08134				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				100.00000	0.00000	101.08416				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				100.00000	0.00000	100.71014				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				100.00000	0.00000	100.46312				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				100.00000	0.00000	100.49860				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				100.00000	0.00000	100.50047				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				100.00000	0.00000	100.46312				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				100.00000	0.00000	100.46312				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				100.00000	0.00000	100.48680				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				100.00000	0.00000	101.29787				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				100.00000	0.00000	100.91627				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				100.00000	0.00000	101.39857				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				100.00000	0.00000	101.39857				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.39857				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	100.81832				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			8.70500	106.29618	8.70500	106.22116				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN263 On 30/04/2017 Spot Bond				100.00000	0.00000	102.51900				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	100.65998				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN270 On 20/06/2017 Spot Bond				100.00000	0.00000	100.88811				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.88498				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.93877				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.11262				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				100.00000	0.00000	101.29320				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.11304				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				100.00000	0.00000	101.98653				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	101.82357				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	100.68144				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				100.00000	0.00000	100.50355				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	100.51422				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	101.83247				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.47752				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	100.66938				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.45272				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	102.75347				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	105.86500	10.00000	105.78200				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	100.24433				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				100.00000	0.00000	100.44787				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.30400				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.62081				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				100.00000	0.00000	100.26907				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				100.00000	0.00000	100.42120				0.00	240,000,000	120,000,000
Total CLN298 SPOT										0.00	240,000,000	120,000,000
Total For CLN298										0.00	240,000,000	120,000,000
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.41289				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				100.00000	0.00000	134.93012				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				100.00000	0.00000	101.89228				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				100.00000	0.00000	134.72647				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				100.00000	0.00000	134.44446				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				100.00000	0.00000	134.74945				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				100.00000	0.00000	132.37392				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				100.00000	0.00000	133.14521				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				100.00000	0.00000	101.50677				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			10.17500	98.34383	10.17500	98.26298				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			10.69500	99.96031	10.69500	99.87404				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.39490				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	100.61537				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	101.47276				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	99.77789				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	101.86219				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	106.29374	8.80500	101.84973				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	100.54088				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	99.77571				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				100.00000	0.00000	129.75704				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.56553				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.57550				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				100.00000	0.00000	100.61404				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				100.00000	0.00000	100.59591				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				100.00000	0.00000	100.82474				0.00	1,580,000,000	790,000,000
Total CLN330 SPOT										0.00	1,580,000,000	790,000,000
Total For CLN330										0.00	1,580,000,000	790,000,000
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	77.64486				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				100.00000	0.00000	100.64986				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				100.00000	0.00000	100.39490				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				100.00000	0.00000	117.15196				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				100.00000	0.00000	117.31994				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	101.80493				0.00	0	0
Total CLN339 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	100.71137				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.39715				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	100.81971				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	100.67658				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.52157				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	100.59544				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	101.78749				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	101.45554				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	100.38590				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	101.69058				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				100.00000	0.00000	101.04633				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN354 On 20/12/2018 Spot Bond				100.00000	0.00000	100.82460				0.00	0	0
Total CLN354 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	101.69307				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				100.00000	0.00000	101.79452				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.49286				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	102.33743	10.55000	103.34939				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			9.35500	109.59418	9.35500	110.60811				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	100.55225				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	101.81376				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			11.49500	111.17028	11.49500	112.40553				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	101.94558				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			11.52500	112.11236	11.52500	111.94180				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			9.95500	105.70391	9.95500	111.09193				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	101.94558				0.00	0	0
Total CLN369 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN369									0.00	0	0
CLN37 On 26/07/2022 Spot Bond				100.00000	0.00000	99.76562			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN37 On 20/03/2024 Spot Bond				100.00000	0.00000	100.62971			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	100.54378			0.00	1,000,000,000	500,000,000
Total CLN372 SPOT									0.00	1,000,000,000	500,000,000
Total For CLN372									0.00	1,000,000,000	500,000,000
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	100.55526			0.00	1,000,000,000	500,000,000
Total CLN373 SPOT									0.00	1,000,000,000	500,000,000
Total For CLN373									0.00	1,000,000,000	500,000,000
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	100.55539			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	100.41155			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN37 On 20/03/2021 Spot Bond			8.88500	107.92513	8.88500	107.79562			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	103.16709			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	100.59743			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.55000	103.49625	10.55000	103.40810			0.00	0	600,000,000
Total CLN379 SPOT									0.00	0	600,000,000
Total For CLN379									0.00	0	600,000,000
CLN38 On 20/09/2024 Spot Bond			11.00000	103.64408	11.00000	100.93101			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN38 On 21/07/2015 Spot Bond				100.00000	0.00000	99.90637			0.00	0	0
Total CLN381 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	100.60740				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	99.88318				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			11.28500	108.33205	11.28500	108.16791				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	100.66574				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.55515				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	99.76358				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.59246				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.29823				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	100.51143				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	100.51422				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	87.60155				0.00	0	0
Total CLN393 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN393										0.00	0	0
CLN39 On 20/09/2022 Spot Bond				100.00000	0.00000	100.54422				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	40.15034	7.01000	40.74429				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	175.68258				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			7.98000	103.18680	7.98000	146.82043				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			7.59500	37.85121	7.59500	166.90453				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			7.59500	38.28640	7.59500	167.16089				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	94.69666				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	94.65131				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.09356				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.09356				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	100.58907				0.00	0	0
Total CLNF05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				100.00000	0.00000	100.55129				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				100.00000	0.00000	100.55877				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.00000	0.00000	100.09110				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				100.00000	0.00000	100.55088				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	99.77789				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	100.50153				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	100.54187				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.53850				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	94.89047				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.23625				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.02215				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	108.67726	8.87000	106.95706				0.00	0	0
Total COJ02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.21000	103.38491	8.21000	103.31637			0.00	0	810,000,000
Total COJ04 SPOT									0.00	0	810,000,000
Total For COJ04									0.00	0	810,000,000
COJ05 On 05/06/2023 Spot Bond			9.52500	116.71378	9.52500	116.62431			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			8.07000	103.50564	8.07000	103.43817			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			9.09500	111.31512	9.09500	111.23311			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			9.13500	107.62058	9.13500	107.54138		730,800,000,000.00		80,000,000	40,000,000
Total COJG01 SPOT								730,800,000,000.00		80,000,000	40,000,000
Total For COJG01								730,800,000,000.00		80,000,000	40,000,000
COT01 On 03/04/2023 Spot Bond			9.50500	100.46177	9.50500	100.38491			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			10.32500	102.10514	10.32500	102.02046			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			10.32500	94.94887	10.32500	94.87012			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.05491			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	100.97159			0.00	0	0
Total CPL005 SPOT									0.00	0	0
Total For CPL005									0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	101.79000			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	10.01222	100.00000	9.93804			0.00	0	0
Total CPL01U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.07005				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.50254				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL023 On 23/04/2015 Spot Bond				100.00000	0.00000	101.62432				0.00	0	0
Total CPL023 SPOT										0.00	0	0
Total For CPL023										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.96122				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	9.54096	100.00000	9.47025				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	12.17010	100.00000	12.07991				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.86000	101.57318	10.86000	102.72140				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	14.34088	100.00000	14.23461				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	6.07073	100.00000	6.02574				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	15.07971	100.00000	14.96797				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	101.56520				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			7.53500	100.49086	7.53500	100.42927				0.00	0	0
Total DENG44 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DENG44										0.00	0	0
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	100.89852				0.00	0	0
Total DENG53 SPOT										0.00	0	0
Total For DENG53										0.00	0	0
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	100.75811				0.00	0	0
Total DENG54 SPOT										0.00	0	0
Total For DENG54										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	101.06028				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	65.60173	100.00000	65.12613				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.79176				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB02 On 09/10/2017 Spot Bond				100.00000	0.00000	100.15794				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC07 On 04/02/2015 Spot Bond				100.00000	0.00000	103.13487				0.00	0	0
Total DLTC07 SPOT										0.00	0	0
Total For DLTC07										0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	100.03291				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.71004				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	103.01684				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL006 On 22/03/2019 Spot Bond				100.00000	0.00000	100.81602				0.00	0	0
Total DOL006 SPOT										0.00	0	0
Total For DOL006										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.61735				0.00	0	0
Total DOL007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DOL007									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	100.33523			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			8.08500	105.43791	8.08500	105.36906			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			7.08000	111.83167	7.08000	111.76756			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			7.93000	110.45564	7.93000	110.38564		19,032,000,000.00	2,400,000	1,790,000,000	
Total DV22 SPOT								19,032,000,000.00	2,400,000	1,790,000,000	
Total For DV22								19,032,000,000.00	2,400,000	1,790,000,000	
DV23 On 27/02/2023 Spot Bond			8.56500	112.18738	8.56500	112.11070		4,642,230,000.00	542,000	1,124,347,700	
Total DV23 SPOT								4,642,230,000.00	542,000	1,124,347,700	
Total For DV23								4,642,230,000.00	542,000	1,124,347,700	
DV24 On 18/02/2024 Spot Bond			8.76500	109.75181	8.76500	109.67509		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			9.01500	112.76979	9.01500	112.68876		0.00	0	450,000,000	
Total DV29 SPOT								0.00	0	450,000,000	
Total For DV29								0.00	0	450,000,000	
DVC005 On 23/06/2015 Spot Bond				100.00000	0.00000	100.42876		0.00	0	0	
Total DVC005 SPOT								0.00	0	0	
Total For DVC005								0.00	0	0	
DVC006 On 29/06/2015 Spot Bond				100.00000	0.00000	100.32724		0.00	0	0	
Total DVC006 SPOT								0.00	0	0	
Total For DVC006								0.00	0	0	
DVC007 On 15/09/2015 Spot Bond				100.00000	0.00000	100.58584		0.00	0	0	
Total DVC007 SPOT								0.00	0	0	
Total For DVC007								0.00	0	0	
DVC008 On 20/11/2015 Spot Bond				100.00000	0.00000	101.05573		0.00	0	0	
Total DVC008 SPOT								0.00	0	0	
Total For DVC008								0.00	0	0	
DVC009 On 11/06/2015 Spot Bond				100.00000	0.00000	100.63292		0.00	0	0	
Total DVC009 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DVC009									0.00	0	0
DVC01 On 15/09/2015 Spot Bond				100.00000	0.00000	100.64232			0.00	0	0
Total DVC010 SPOT									0.00	0	0
Total For DVC010									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.22138			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.54766			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	99.77666			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			7.43500	133.38114	7.43500	133.30179			0.00	0	2,110,800,000
Total E170 SPOT									0.00	0	2,110,800,000
Total For E170									0.00	0	2,110,800,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	92.27136			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.24000	101.17448	2.24000	116.15090			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL15 On 29/06/2015 Spot Bond			1.20000	100.96557	1.20000	134.56045			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			2.11000	123.27639	2.03500	124.27745		58,058,760,000,000.00		27,516,000,000	9,172,000,000
Total EL28 SPOT								58,058,760,000,000.00	27,516,000,000	9,172,000,000	

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 EL28										8,058,760,000,000.00	27,516,000,000	9,172,000,000
EL29 On 19/11/2029 Spot Bond			2.04500	111.72881	2.04500	111.69052				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.05500	111.46114	2.05500	112.66432				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			2.14000	103.22780	2.14000	103.19171				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.22000	101.50453	2.22000	116.52839			33,966,000,000,000.00	15,300,000,000	15,300,000,000	
Total EL36 SPOT									33,966,000,000,000.00	15,300,000,000	15,300,000,000	
Total For EL36									33,966,000,000,000.00	15,300,000,000	15,300,000,000	
EMM01 On 28/07/2020 Spot Bond			8.98500	106.49006	8.98500	111.67868				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.83500	112.61493	8.83500	112.53427				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.37500	106.20808	9.37500	106.12747				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			9.65000	97.92581	9.65000	99.33169				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			9.79000	109.40811	9.79000	106.72570				0.00	0	4,333,332,900
Total EMM05 SPOT										0.00	0	4,333,332,900
Total For EMM05										0.00	0	4,333,332,900
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.23866				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	95.47376				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	100.70982				0.00	0	0
Total EPF003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF003										0.00	0	0
EPF003 On 06/11/2017 Spot Bond				100.00000	0.00000	101.51059				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF004 On 06/11/2016 Spot Bond				100.00000	0.00000	101.45244				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	101.09588				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EPFC11 On 05/11/2015 Spot Bond				100.00000	0.00000	101.37513				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC12 On 19/05/2015 Spot Bond				100.00000	0.00000	101.53699				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	86.01870	100.00000	85.22222				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	100.51575	100.00000	99.74649				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			11.05000	101.45361	11.05000	101.36588				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	102.06525				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.78256				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.38897				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			9.35500	100.49281	9.35500	100.41711				0.00	0	0
Total EQS07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	100.24587				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	101.06931				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.31008				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.39164				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	105.86500	10.00000	105.78200				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.18808				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.23676				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.17834				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.21891				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.19595				0.00	0	0
Total ERSA18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.17962			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			7.05000	103.42264	7.05000	103.36359			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			7.30500	107.82958	7.30500	107.76584		1,047,537,000.00	143,400	9,000,143,400	
Total ES18 SPOT								1,047,537,000.00	143,400	9,000,143,400	
Total For ES18								1,047,537,000.00	143,400	9,000,143,400	
ES23 On 25/01/2023 Spot Bond			7.93500	111.91781	7.93500	111.84683		46,223,755,500.00	5,825,300	6,116,193,600	
Total ES23 SPOT								46,223,755,500.00	5,825,300	6,116,193,600	
Total For ES23								46,223,755,500.00	5,825,300	6,116,193,600	
ES26 On 02/04/2026 Spot Bond			8.32000	98.94942	8.32000	98.88297		2,549,794,624,000.00	306,465,700	10,607,365,700	
Total ES26 SPOT								2,549,794,624,000.00	306,465,700	10,607,365,700	
Total For ES26								2,549,794,624,000.00	306,465,700	10,607,365,700	
ES33 On 15/09/2033 Spot Bond			8.99500	89.19310	9.09500	88.32855		5,477,818,276,000.00	608,984,800	137,167,184,800	
Total ES33 SPOT								5,477,818,276,000.00	608,984,800	137,167,184,800	
Total For ES33								5,477,818,276,000.00	608,984,800	137,167,184,800	
ES42 On 25/04/2042 Spot Bond			9.16000	95.40614	9.16000	95.33575		0.00	0	16,200,000,000	
Total ES42 SPOT								0.00	0	16,200,000,000	
Total For ES42								0.00	0	16,200,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.24310		0.00	0	0	
Total EXX01 SPOT								0.00	0	0	
Total For EXX01								0.00	0	0	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	101.28244		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	
Total For EXX02								0.00	0	0	
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.12675		0.00	0	0	
Total FIFB01 SPOT								0.00	0	0	
Total For FIFB01								0.00	0	0	
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	99.94204		0.00	0	0	
Total FIFB02 SPOT								0.00	0	0	
Total For FIFB02								0.00	0	0	
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.38704		0.00	0	0	
Total FIFB03 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.19997			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				100.00000	0.00000	102.45301			0.00	0	0
Total FIFC12 SPOT									0.00	0	0
Total For FIFC12									0.00	0	0
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	101.93753			0.00	0	0
Total FIFC13 SPOT									0.00	0	0
Total For FIFC13									0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	101.08966			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	100.87491			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	12.39853	100.00000	12.30864			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	12.06639	100.00000	11.97891			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				100.00000	0.00000	100.66527			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	99.31233			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	100.74310			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.79492			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			8.87500	99.44573	8.87500	99.37459			0.00	0	0
Total FRB05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.69059				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.69053				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.79964				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.01643				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.02978				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.04685				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			9.58500	104.13216	9.58500	103.16089				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			9.72500	108.20850	9.72500	108.12384				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	100.62122				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			2.11000	133.23450	2.11000	134.08201				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			2.19000	127.23187	2.19000	275.26182				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.41000	105.06886	2.41000	111.64614				0.00	0	0
Total FRBI25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.37500	103.32693	2.37500	162.88357			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.18000	119.97726	2.18000	219.79130		1,308,000,000,000.00	600,000,000	300,000,000	
Total FRBI33 SPOT								1,308,000,000,000.00	600,000,000	300,000,000	
Total For FRBI33								1,308,000,000,000.00	600,000,000	300,000,000	
FRBN0 On 15/09/2015 Spot Bond			7.30000	108.55185	7.30000	108.48738		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			7.74300	64.58066	7.74300	63.95044		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			9.44200	41.40665	9.44200	40.50109		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	40.09804	9.68000	39.17225		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	89.68059	100.00000	89.02439		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	91.65133	100.00000	91.01925		0.00	0	0	
Total FRC03U SPOT								0.00	0	0	
Total For FRC03U								0.00	0	0	
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	101.22323		0.00	0	0	
Total FRC107 SPOT								0.00	0	0	
Total For FRC107								0.00	0	0	
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	100.65661		0.00	0	0	
Total FRC109 SPOT								0.00	0	0	
Total For FRC109								0.00	0	0	
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.56890		0.00	0	0	
Total FRC112 SPOT								0.00	0	0	
Total For FRC112								0.00	0	0	
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.62424		0.00	0	0	
Total FRC113 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	99.97998	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	99.97998	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	100.60740				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.57883				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.71024				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.59743				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	99.98391	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC127										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.63526				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.78256				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.75952				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	17.68291	100.09221	17.55175				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.54221				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	111.74280				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	100.73051				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	104.54921				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.61066				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.61743				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.56413				0.00	0	0
Total FRC153 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.56752				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.74305				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.55754				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	62.19446	13.22500	62.12706				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.52556				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.52623				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.78463				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.55021				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.64000	96.80726	3.64000	100.10834				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.57417				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.57417				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	101.30087				0.00	0	0
Total FRC172 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.39490				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				100.00000	0.00000	98.62499				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.54088				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.52822				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	101.84941				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	100.61868				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	101.42399				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	101.83017				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	102.02077				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.71004				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.56219				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.72653				0.00	0	0
Total FRC185 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	100.52223				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.56752				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.56752				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	100.63510				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.29583				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.31174				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				100.00000	0.00000	100.47614				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	105.86500	10.00000	105.78200				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.16141				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.59943				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.14150				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.45768				0.00	0	0
Total FRC197 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	100.08140				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.08161				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC199 On 17/04/2017 Spot Bond				100.00000	0.00000	99.93804				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	99.94405				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	99.93804				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	99.94429				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	101.61702				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	101.75578	8.75000	101.68400				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	104.50462				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	9.75251	100.00000	9.68024				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	8.90357	100.00000	8.83758				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				100.00000	0.00000	100.24936				0.00	0	0
Total FRC209 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC209									0.00	0	0
FRC21 On 20/12/2019 Spot Bond			100.00000	1.55243	100.00000	1.54093			0.00	0	0
FRC21 On 20/12/2019 Spot Bond				100.00000	0.00000	100.59325			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21 On 29/10/2017 Spot Bond			100.00000	19.39402	100.00000	19.25341			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21 On 07/05/2020 Spot Bond				100.00000	0.00000	101.54726			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21 On 04/06/2021 Spot Bond			100.00000	9.61619	100.00000	9.54494			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21 On 07/11/2017 Spot Bond			100.00000	18.56085	100.00000	18.42629			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21 On 07/11/2019 Spot Bond				100.00000	0.00000	101.54722			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21 On 07/11/2017 Spot Bond			100.00000	10.25382	100.00000	10.17948			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21 On 07/11/2017 Spot Bond				100.00000	0.00000	101.54341			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21 On 07/11/2017 Spot Bond				100.00000	0.00000	101.46516			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC21 On 04/11/2019 Spot Bond				100.00000	0.00000	101.62322			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22 On 04/11/2017 Spot Bond				100.00000	0.00000	101.52354			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC22 On 31/01/2022 Spot Bond			2.92000	100.49515	2.92000	127.41531			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 10/11/2016 Spot Bond				100.00000	0.00000	101.37518				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC222 On 10/11/2016 Spot Bond				100.00000	0.00000	101.35692				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC223 On 10/11/2016 Spot Bond				100.00000	0.00000	101.35692				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224 On 20/05/2020 Spot Bond				100.00000	0.00000	101.26813				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 18/06/2015 Spot Bond				100.00000	0.00000	100.52987				0.00	0	0
Total FRC226 SPOT										0.00	0	0
Total For FRC226										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.61265				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.60931				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.85572				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.82187				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.45000	117.77302	3.45000	123.25931				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.62010				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.62616				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.50000	108.28841	3.50000	122.87535				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			3.48000	105.88665	3.48000	123.02876				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			3.09000	101.97650	3.09000	127.43964				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.16000	101.36459	3.16000	134.84032				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	102.04480				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.54182				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.61608				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.71576				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.69019				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.58281				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.58215				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	103.07019				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRD00: On 14/03/2016 Spot Bond				100.00000	0.00000	100.61342				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01: On 22/12/2018 Spot Bond			100.00000	11.03645	100.00000	10.95466				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	37.00088	100.00000	36.72668				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	80.04130	100.00000	79.35129				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	20.83569	100.00000	20.68128				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	5.92206	100.00000	5.87818				0.00	0	0
Total FRD12U SPOT										0.00	0	0
Total For FRD12U										0.00	0	0
FRD13: On 31/12/2019 Spot Bond			100.00000	10.86977	100.00000	10.78923				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			5.23000	152.73332	5.23000	152.64161				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.42417				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	100.80187				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.01885				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.20800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	99.79316				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.30782				0.00	0	40,000,000
Total FRJ20 SPOT										0.00	0	40,000,000
Total For FRJ20										0.00	0	40,000,000
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.02575				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			1.99800	84.46116	1.99800	105.96289				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.34000	104.94729	2.34000	137.97784				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	101.73403				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	99.88868	10.38000	102.39521				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	99.88868	10.38000	102.39521				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	101.90942				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.48000	102.59180	2.48000	111.34032				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.49000	211.08527	2.49000	210.29635				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.45000	111.97087	2.45000	111.92913				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.19240				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.52000	210.19743	2.52000	209.40426				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	102.08504				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.49500	110.84384	2.49500	110.80212				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.54000	110.21578	2.54000	110.17390				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	100.32243				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	41.21500				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	101.29662				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.64500	108.19882	2.64500	108.16810				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.64000	114.11000	2.64000	260.85228				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.69000	112.44513	2.69000	259.01984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.42500	97.57210	2.42500	97.61263			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			2.72000	160.73761	2.72000	203.57372			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS123 On 31/01/2038 Spot Bond			100.00000	2.44937	100.00000	2.32773		227,924,210,000,000.00	2,279,242,100	2,279,242,100	
Total FRS124 SPOT								27,924,210,000,000.00	2,279,242,100	2,279,242,100	
Total For FRS124								27,924,210,000,000.00	2,279,242,100	2,279,242,100	
FRS36 On 07/12/2023 Spot Bond			2.31000	126.13013	2.31000	272.87559		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			2.20000	127.13962	2.20000	275.06203		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			2.92000	120.70294	2.92000	261.12120		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			2.58000	102.37176	2.58000	130.16623		0.00	0	0	
Total FRS46 SPOT								0.00	0	0	
Total For FRS46								0.00	0	0	
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.73343		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			2.11000	134.12833	2.11000	129.98223		0.00	0	0	
Total FRS51 SPOT								0.00	0	0	
Total For FRS51								0.00	0	0	
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	99.93734		0.00	0	0	
Total FRS56 SPOT								0.00	0	0	
Total For FRS56								0.00	0	0	
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.19701		0.00	0	0	
Total FRS59 SPOT								0.00	0	0	
Total For FRS59								0.00	0	0	
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.58328		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.32000	111.60936	2.32000	111.56894				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	23.41480	104.97509	23.23361				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	27.30465	101.07593	27.10036				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	20.18332	100.44759	20.03316				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	25.74015	100.76967	25.54809				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.01000	120.00252	2.01000	119.96183				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.35500	97.77877	2.35500	112.19614				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.69332				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.38500	97.51723	2.38500	111.89576				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.16799				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.40000	125.31130	2.40000	343.48638			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.41979			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.08314			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			6.26000	103.41721	6.26000	103.36452			0.00	0	700,000,000
Total FRX15 SPOT									0.00	0	700,000,000
Total For FRX15									0.00	0	700,000,000
FRX16 On 15/09/2016 Spot Bond			7.33000	103.79411	7.33000	103.73221			0.00	0	50,000,000
Total FRX16 SPOT									0.00	0	50,000,000
Total For FRX16									0.00	0	50,000,000
FRX17 On 15/09/2017 Spot Bond			7.64000	104.97139	7.64000	104.90617			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.76500	110.46346	7.76500	110.39413			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			8.18500	104.78858	8.18500	104.71895		7,366,500,000.00		900,000	960,000,000
Total FRX19 SPOT								7,366,500,000.00		900,000	960,000,000
Total For FRX19								7,366,500,000.00		900,000	960,000,000
FRX20 On 01/10/2020 Spot Bond			8.48500	103.80044	8.48500	103.72937		6,788,000,000,000.00		800,000,000	800,000,000
Total FRX20 SPOT								6,788,000,000,000.00		800,000,000	800,000,000
Total For FRX20								6,788,000,000,000.00		800,000,000	800,000,000
FRX23 On 28/02/2023 Spot Bond			8.94500	96.21444	8.94500	96.14469		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			9.08500	111.87631	9.08500	111.79443		0.00		0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX24 SPOT										0.00	0	100,000,000
Total For FRX24										0.00	0	100,000,000
FRX26 On 01/10/2026 Spot Bond			9.41500	100.92173	9.41500	103.36137				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			9.84500	101.12346	9.84500	101.04426				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			9.75500	85.12768	9.75500	85.06087				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.48439				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.49116				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.50803				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.53507				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.55533				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.64302				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	101.06353				0.00	0	0
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.10997				0.00	700,000,000	350,000,000

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 FS2A3 SPOT									0.00	700,000,000	350,000,000
Total For FS2A3									0.00	700,000,000	350,000,000
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.95545			0.00	400,000,000	200,000,000
Total FS2A4 SPOT									0.00	400,000,000	200,000,000
Total For FS2A4									0.00	400,000,000	200,000,000
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.15183			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.19832			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.23706			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.40737			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.21741			0.00	0	0
Total GBL01 SPOT									0.00	0	0
Total For GBL01									0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	100.25745			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			8.61000	104.31925	8.61000	104.24680			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			900,000,000.00	9,000	4,500
Total GOVEX1 SPOT									900,000,000.00	9,000	4,500
Total For GOVEX1									900,000,000.00	9,000	4,500
GPT31 On 05/02/2015 Spot Bond				100.00000	0.00000	101.58938			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	9.83858	100.00000	9.76567			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	17.07286	100.00000	16.94635			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	10.73599	100.00000	10.65177				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.58775				0.00	0	0
Total GRH1A1 SPOT										0.00	0	0
Total For GRH1A1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.62091				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.68499				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.76454				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.87500				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.93502				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.01912				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.59988				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	99.82825				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				100.00000	0.00000	100.74978				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.22798				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.47708				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	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.99265				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.33469				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.47343				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	99.75995				0.00	350,000,000	175,000,000
Total HCH01 SPOT										0.00	350,000,000	175,000,000
Total For HCH01										0.00	350,000,000	175,000,000
HIL01U On 21/11/2019 Spot Bond			100.00000	10.28641	100.00000	10.21183				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.16046				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.66668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.53481				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	101.55297				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC16 On 22/01/2015 Spot Bond				100.00000	0.00000	101.63451				0.00	0	0
Total HILC16 SPOT										0.00	0	0
Total For HILC16										0.00	0	0
HILC17 On 05/02/2015 Spot Bond				100.00000	0.00000	101.60434				0.00	0	0
Total HILC17 SPOT										0.00	0	0
Total For HILC17										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	99.94079				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.16581	100.38662	7.16581	99.38811				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	99.93798				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			8.16663	100.22622	8.16663	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	99.93437				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			8.61718	100.22584	8.61718	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	99.92996				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	99.93948				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.02177				0.00	0	0
Total HPF02 SPOT										0.00	0	0
Total For HPF02										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.02246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.52497			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	105.86500	10.00000	105.78200			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			8.64000	106.48451	8.64000	106.41111			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.65500	113.85832	7.65500	113.78861		21,434,000,000.00		2,800,000	855,400,000
Total HWAY20 SPOT								21,434,000,000.00		2,800,000	855,400,000
Total For HWAY20								21,434,000,000.00		2,800,000	855,400,000
HWAY2 On 07/12/2023 Spot Bond			2.01000	128.90610	2.01000	278.88807			0.00	0	1,700,000,000
Total HWAY23 SPOT									0.00	0	1,700,000,000
Total For HWAY23									0.00	0	1,700,000,000
HWAY2 On 07/12/2024 Spot Bond			2.01000	131.78463	2.01000	285.11578			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			9.05000	106.13480	9.05000	106.05825		5,430,000,000.00		600,000	3,764,900,000
Total HWAY34 SPOT								5,430,000,000.00		600,000	3,764,900,000
Total For HWAY34								5,430,000,000.00		600,000	3,764,900,000
HWAY3 On 31/07/2035 Spot Bond			9.05000	106.16803	9.05000	106.09145			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF01 On 26/03/2015 Spot Bond			100.00000	84.68677	100.00000	84.10138			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	22.03766	100.00000	21.87435			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	55.48280	100.00000	55.07166			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	26.51426	100.00000	26.31778			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	24.25672	100.00000	24.08086			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	86.04706	100.00000	85.45226			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	105.86500	10.00000	105.78200			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			1.75000	118.48944	1.74500	118.50528		47,891,000,150,000.00	27,366,285,800	99,594,206,200	
Total I2025 SPOT								17,891,000,150,000.00	27,366,285,800	99,594,206,200	
Total For I2025								17,891,000,150,000.00	27,366,285,800	99,594,206,200	
I2038 On 31/01/2038 Spot Bond			1.73000	127.29304	1.72000	127.48291		2,092,556,446,000.00	1,209,570,200	94,256,064,900	
Total I2038 SPOT								2,092,556,446,000.00	1,209,570,200	94,256,064,900	
Total For I2038								2,092,556,446,000.00	1,209,570,200	94,256,064,900	
I2046 On 31/03/2046 Spot Bond			1.78000	127.59571	1.78000	127.55486		3,026,836,244,000.00	1,700,469,800	86,773,464,600	
Total I2046 SPOT								3,026,836,244,000.00	1,700,469,800	86,773,464,600	
Total For I2046								3,026,836,244,000.00	1,700,469,800	86,773,464,600	
I2050 On 31/12/2050 Spot Bond			1.80000	136.01067	1.81000	135.63051		10,081,443,960,000.00	5,600,802,200	60,068,842,600	
Total I2050 SPOT								10,081,443,960,000.00	5,600,802,200	60,068,842,600	
Total For I2050								10,081,443,960,000.00	5,600,802,200	60,068,842,600	
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	97.80000		0.00	0	0	
Total IBC01 SPOT								0.00	0	0	
Total For IBC01								0.00	0	0	
IBL11 On 12/03/2015 Spot Bond			7.19000	104.10859	7.19000	104.04772		0.00	0	0	
Total IBL11 SPOT								0.00	0	0	
Total For IBL11								0.00	0	0	
IBL13 On 12/03/2015 Spot Bond			100.00000		0.00000	100.95540		0.00	0	0	
Total IBL13 SPOT								0.00	0	0	
Total For IBL13								0.00	0	0	
IBL14 On 28/06/2015 Spot Bond			100.00000		0.00000	100.84462		0.00	0	0	
Total IBL14 SPOT								0.00	0	0	
Total For IBL14								0.00	0	0	
IBL21 On 15/03/2016 Spot Bond			7.83000	105.10752	7.83000	105.04064		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL21 SPOT										0.00	0	0
Total For IBL21										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.51000	110.30492	7.51000	110.23755				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			7.65000	104.35751	7.65000	104.29366				0.00	0	0
Total IBL28 SPOT										0.00	0	0
Total For IBL28										0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.52443				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			1.93000	101.04971	1.93000	130.36312				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			2.18000	104.98268	2.18000	133.49034				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.38951				0.00	0	0
Total IBL37 SPOT										0.00	0	0
Total For IBL37										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.90087				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			7.63000	105.77497	7.63000	105.70972				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.84059				0.00	0	0
Total IBL40 SPOT										0.00	0	0
Total For IBL40										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.59676				0.00	0	0
Total IBL42 SPOT										0.00	0	0
Total For IBL42										0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	101.30020				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	105.86500	10.00000	105.78200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.20500	99.95109	8.20500	99.88487				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.60500	94.67479	8.60500	94.60871			3,442,000,000.00		400,000	2,460,000,000
Total IBL46 SPOT									3,442,000,000.00		400,000	2,460,000,000
Total For IBL46									3,442,000,000.00		400,000	2,460,000,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.50991				0.00	0	0
Total IBL48 SPOT										0.00	0	0
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			7.71000	101.13386	7.71000	101.07082				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.65500	106.14654	8.65500	106.04932				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	101.38279				0.00	400,000,000	200,000,000
Total IBL52 SPOT										0.00	400,000,000	200,000,000
Total For IBL52										0.00	400,000,000	200,000,000
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.53343				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	102.46304	7.90000	102.39834				0.00	0	0
Total IBL54 SPOT										0.00	0	0
Total For IBL54										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			7.98500	104.16395	7.98500	104.09748				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.69104				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.23153				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			7.28000	106.01352	7.28000	105.95173				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.94500	108.20192	7.94500	108.13321				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			8.98500	112.07477	8.98500	111.99450				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.32096				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	99.81892				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.55109				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	101.58355				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.61588				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	0.00698	100.00000	0.00693				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	99.97545				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	99.88811				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			8.23500	102.49188	8.23500	102.42373				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.07126				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG0£ On 24/11/2019 Spot Bond				100.00000	0.00000	101.10718				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG0€ On 24/11/2024 Spot Bond			9.32500	102.88341	9.32500	102.80572				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	101.25169	5.00000	101.21061				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	101.25169	5.00000	101.21061				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	102.33506	5.00000	102.29388				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	101.25602	5.00000	101.21482				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	101.39916	4.00000	101.36588				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.02802	4.00000	100.99505				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	41.15293	100.00000	40.84796				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	40.99084	100.00000	40.68707				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	40.99084	100.00000	40.68707				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	107.43399	9.20000	107.35438				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.41643				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	7.97642	100.00000	7.91731				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IM1004 On 13/04/2015 Spot Bond				100.00000	0.00000	100.06935				0.00	0	0
Total IM1004 SPOT										0.00	0	0
Total For IM1004										0.00	0	0
IM103U On 26/01/2015 Spot Bond			100.00000	98.11828	100.00000	97.33333				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			8.58000	103.11683	8.58000	103.04509				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	101.45943				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	15.67565	100.00000	15.56200				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	80.04130	100.00000	79.35129				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	98.91599	100.00000	99.72678				0.00	0	0
Total IN262U SPOT										0.00	0	0
Total For IN262U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	10.58229	100.00000	10.50557				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	17.61447	100.00000	17.45584				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	1.19738	100.00000	1.19052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	8.73246	100.00000	8.66775			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	9.84576	100.00000	9.77028			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	87.52998	100.00000	86.90476			0.00	0	0
Total IN285U SPOT									0.00	0	0
Total For IN285U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	9.60438	100.00000	9.53321			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	28.16878	100.00000	27.96004		20,000,000,000,000.00		200,000,000	100,000,000
Total IN290U SPOT								20,000,000,000,000.00		200,000,000	100,000,000
Total For IN290U								20,000,000,000,000.00		200,000,000	100,000,000
IN291U On 09/07/2015 Spot Bond			100.00000	68.09701	100.00000	67.71800		500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total IN291U SPOT								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For IN291U								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
INA504 On 20/01/2015 Spot Bond			6.25000	99.98288	6.25000	99.81200		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			6.25000	99.86320	6.25000	99.69273		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	99.73972	6.35000	99.56695		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			6.35000	99.61872	6.35000	99.44637		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			6.35000	99.49801	6.35000	99.32608		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			6.35000	99.37760	6.35000	99.20608		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA509 SPOT										0.00	0	0
Total For INA509										0.00	0	0
INA511 On 10/03/2015 Spot Bond			6.45000	99.12418	6.45000	98.95085				0.00	0	0
Total INA511 SPOT										0.00	0	0
Total For INA511										0.00	0	0
INA515 On 07/04/2015 Spot Bond			6.50000	98.62999	6.50000	98.45706				0.00	0	0
Total INA515 SPOT										0.00	0	0
Total For INA515										0.00	0	0
INA516 On 14/04/2015 Spot Bond			100.00000	81.11111	100.00000	80.57395				0.00	0	0
Total INA516 SPOT										0.00	0	0
Total For INA516										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.41365				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			10.76002	102.08366	10.76002	101.41021				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			10.76002	100.84653	10.76002	100.64292				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.59391				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.58281				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	101.91602	6.50000	101.86230				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.59079				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	93.40568				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.63725				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.07652				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	105.86500	10.00000	105.78200				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.56686				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.83783				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	101.33629				0.00	0	0
Total ING241 SPOT										0.00	0	0
Total For ING241										0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	101.21134				0.00	0	0
Total ING242 SPOT										0.00	0	0
Total For ING242										0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	101.07972				0.00	0	0
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	101.06767				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				100.00000	0.00000	100.07192				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	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				100.00000	0.00000	102.26849				0.00	0	0
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0
ING273 On 28/02/2015 Spot Bond				100.00000	0.00000	99.20803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING273 SPOT										0.00	0	0
Total For ING273										0.00	0	0
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	97.74647				0.00	0	0
Total ING274 SPOT										0.00	0	0
Total For ING274										0.00	0	0
ING292 On 15/07/2015 Spot Bond			100.00000	77.54284	100.00000	100.00000				0.00	0	0
Total ING292 SPOT										0.00	0	0
Total For ING292										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	104.88671				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.84389				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP273U On 14/04/2015 Spot Bond			100.00000	81.11111	100.00000	80.57395				0.00	0	0
Total IP273U SPOT										0.00	0	0
Total For IP273U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.10524				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	105.86500	10.00000	105.78200				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.01273				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.01355				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			8.34000	103.26592	8.34000	103.19640				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.29262				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.29947				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.30406			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.01866			0.00	600,000,000	300,000,000
Total IPF10 SPOT									0.00	600,000,000	300,000,000
Total For IPF10									0.00	600,000,000	300,000,000
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.01979			0.00	200,000,000	100,000,000
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				100.00000	0.00000	100.00000			0.00	0	0
Total IPFC03 SPOT									0.00	0	0
Total For IPFC03									0.00	0	0
IPFC05 On 15/04/2015 Spot Bond			100.00000	83.56356	100.00000	80.39648		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total IPFC05 SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For IPFC05								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
IPL10 On 20/05/2021 Spot Bond			9.03500	103.11950	9.03500	103.04401		0.00	0	1,850,000,000	
Total IPL10 SPOT								0.00	0	1,850,000,000	
Total For IPL10								0.00	0	1,850,000,000	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.57189			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			8.20000	106.77302	8.20000	106.70193		7,380,000,000.00	900,000	1,580,000,000	
Total IPL6 SPOT								7,380,000,000.00	900,000	1,580,000,000	
Total For IPL6								7,380,000,000.00	900,000	1,580,000,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.23100			0.00	0	0
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.08741			0.00	0	0
Total IPL8 SPOT								0.00	0	0	
Total For IPL8								0.00	0	0	
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.50422			0.00	0	0
Total IPL9 SPOT								0.00	0	0	
Total For IPL9								0.00	0	0	
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.60443			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV013 SPOT									0.00	0	0
Total For IV013									0.00	0	0
IV014 On 22/06/2015 Spot Bond			8.37000	101.68166	8.37000	101.61414			0.00	0	0
Total IV014 SPOT									0.00	0	0
Total For IV014									0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.14495			0.00	3,140,000,000	1,570,000,000
Total IV015 SPOT									0.00	3,140,000,000	1,570,000,000
Total For IV015									0.00	3,140,000,000	1,570,000,000
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.94545			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			3.27000	98.04123	3.27000	127.48683		817,500,000,000.00		250,000,000	250,000,000
Total IV017 SPOT								817,500,000,000.00		250,000,000	250,000,000
Total For IV017								817,500,000,000.00		250,000,000	250,000,000
IV019 On 31/03/2028 Spot Bond			3.55500	143.19077	3.55500	143.12428			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.33331			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.09362			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	102.17900			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.82341			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.42779			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.74500	98.37600	3.74500	99.18772			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.74500	98.29399	3.74500	105.68625			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.89096			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.56398			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV08 On 30/04/2018 Spot Bond			9.82500	113.73367	9.82500	113.64331			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	102.24611			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.65500	141.64909	3.65500	141.58216			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA503 On 15/01/2015 Spot Bond			6.25000	99.93155	6.25000	99.98288			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			6.25000	99.94866	6.25000	99.77789			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			6.25000	99.94866	6.25000	99.65870			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	99.70512	6.35000	99.53247			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			6.35000	99.58420	6.35000	99.41197		1,905,000,000,000.00	300,000,000	300,000,000	
Total IVA507 SPOT								1,905,000,000,000.00	300,000,000	300,000,000	
Total For IVA507								1,905,000,000,000.00	300,000,000	300,000,000	
IVA508 On 19/02/2015 Spot Bond			6.35000	99.46358	6.35000	99.29176			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			6.35000	99.34325	6.35000	99.17185			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA509 SPOT										0.00	0	0
Total For IVA509										0.00	0	0
IVA510 On 05/03/2015 Spot Bond			6.45000	99.21107	6.45000	99.03744				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	99.08946	6.45000	98.91626				0.00	0	0
Total IVA511 SPOT										0.00	0	0
Total For IVA511										0.00	0	0
IVA515 On 09/04/2015 Spot Bond			6.50000	98.59535	6.50000	98.42254				0.00	0	0
Total IVA515 SPOT										0.00	0	0
Total For IVA515										0.00	0	0
IVA516 On 16/04/2015 Spot Bond			100.00000	80.75221	100.00000	100.00000				0.00	0	0
Total IVA516 SPOT										0.00	0	0
Total For IVA516										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	101.44631				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	102.14715				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	105.86500	10.00000	105.78200				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.88874				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.22067				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.10541				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.17739				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.95287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.08326				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.08380				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.08488				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.08003				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	99.94119				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	101.65913				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.58906				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.22057				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.97321				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.96351				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.23885				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.13220				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	99.80955				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	101.48643				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.54743				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.36392				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.37308				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.37307				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			8.54500	102.80686	8.54500	102.73559				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	11.72813	100.00000	11.64958				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	9.87603	100.00000	9.80285				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	99.94615				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.65500	103.28158	8.65500	103.21027				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.69135				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	101.28112				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	100.62202				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	103.05613				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	99.81752				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.92409				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			7.17000	101.93784	7.17000	101.87868				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.57836				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.22811				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.95909				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	95.26125	100.00000	94.53221				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	101.69809				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02L On 22/01/2015 Spot Bond			100.00000	99.18478	100.00000	98.38275				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JDG02U SPOT										0.00	0	0
Total For JDG02U										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	99.78467				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	37.80931	100.00000	37.53519				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.38718				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG09L On 29/01/2015 Spot Bond			100.00000	97.33333	100.00000	98.06358				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10L On 29/01/2015 Spot Bond			100.00000	97.33334	100.00000	103.30079				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	97.39919	100.00000	96.63826				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	87.82543	100.00000	87.20694				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	100.68839				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.71350				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.85303				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	62.31504	100.00000	61.86326				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	103.28689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB007 On 01/11/2017 Spot Bond				100.00000	0.00000	101.90847			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			7.97500	146.72653	7.97500	146.63148			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	100.48698			0.00	0	0
Total LBK02 SPOT									0.00	0	0
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.47859			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.60873			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.93859			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.48802			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	102.41790			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.60500	101.41600	9.60500	101.33718			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				100.00000	0.00000	101.62381			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			8.31000	101.85167	8.31000	101.78409		14,958,000,000.00	1,800,000	3,530,000,000	
Total LGL02 SPOT								14,958,000,000.00	1,800,000	3,530,000,000	
Total For LGL02								14,958,000,000.00	1,800,000	3,530,000,000	
LGL03 On 03/04/2018 Spot Bond			8.36000	76.92418	8.36000	100.19288		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LGL03 SPOT									0.00	0	0
Total For LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.78500	105.56910	8.78500	105.49513			2,635,500,000.00	300,000	720,000,000
Total LGL04 SPOT									2,635,500,000.00	300,000	720,000,000
Total For LGL04									2,635,500,000.00	300,000	720,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.82323			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.96913			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			9.69000	101.91666	9.69000	101.83721			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.05525			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.54455			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.21379			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	103.32641			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	103.56738			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	100.12275			0.00	0	0
Total MAQ060 SPOT									0.00	0	0
Total For MAQ060									0.00	0	0
MAQ06 On 05/02/2015 Spot Bond				100.00000	0.00000	99.65433			0.00	0	0
Total MAQ061 SPOT									0.00	0	0
Total For MAQ061									0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	101.19777			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0
MAQ06 On 13/02/2015 Spot Bond				100.00000	0.00000	99.84107				0.00	0	0
Total MAQ063 SPOT										0.00	0	0
Total For MAQ063										0.00	0	0
MAQ06 On 09/03/2015 Spot Bond				100.00000	0.00000	99.09840				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	0.00000	100.59871				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ06 On 24/04/2015 Spot Bond				100.00000	0.00000	98.29330				0.00	0	0
Total MAQ066 SPOT										0.00	0	0
Total For MAQ066										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.49081				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	102.50928				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.43491				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.07277				0.00	0	0
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.46689				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.14397				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.56036				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.93183				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.26110				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	100.01653				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.04961				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	101.31503				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	101.34488				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.37547				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 08/12/2015 Spot Bond				100.00000	0.00000	100.71395				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	95.22195	100.00000	94.49506				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	35.12366	100.00000	34.86337				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	85.48009	100.00000	84.88372				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	20.02859	100.00000	19.88017				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	16.93537	100.00000	16.81260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	17.01475	100.00000	16.89139			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	18.04932	100.00000	17.91846			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.20500	105.25727	8.20500	105.18754		1,641,000,000.00	200,000	580,000,000	
Total MBSA01 SPOT								1,641,000,000.00	200,000	580,000,000	
Total For MBSA01								1,641,000,000.00	200,000	580,000,000	
MBSA0 On 15/04/2019 Spot Bond			8.22500	104.71771	8.22500	104.64817		0.00	0	0	
Total MBSA02 SPOT								0.00	0	0	
Total For MBSA02								0.00	0	0	
MBSA0 On 09/06/2015 Spot Bond				100.00000	0.00000	100.72096		0.00	0	0	
Total MBSA03 SPOT								0.00	0	0	
Total For MBSA03								0.00	0	0	
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	102.08423		0.00	0	0	
Total MEFSA3 SPOT								0.00	0	0	
Total For MEFSA3								0.00	0	0	
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.22748		0.00	0	0	
Total MEFSA4 SPOT								0.00	0	0	
Total For MEFSA4								0.00	0	0	
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.23728		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			7.44500	104.28827	7.44500	104.22546		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			8.19500	104.16207	8.19500	104.09276		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			8.91000	105.99578	8.91000	105.91922		0.00	0	0	
Total MEFSB5 SPOT								0.00	0	0	
Total For MEFSB5								0.00	0	0	
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.48775		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.50466				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			8.95500	105.74342	8.95500	105.66541				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			7.34000	103.66784	7.34000	103.60592				0.00	0	2,470,000,000
Total MGL01 SPOT										0.00	0	2,470,000,000
Total For MGL01										0.00	0	2,470,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.04178				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			8.37000	102.06206	8.37000	101.99312				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.62039				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			8.78500	112.41161	8.78500	109.33526				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.05874				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	23.15800	100.00000	22.98639				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.19841				0.00	0	0
Total MQB01 SPOT										0.00	0	0
Total For MQB01										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.07000	102.02559	8.07000	101.95909				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			7.29000	101.14478	7.29000	101.08626				0.00	0	2,065,000,000

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 MTN03 SPOT										0.00	0	2,065,000,000
Total For MTN03										0.00	0	2,065,000,000
MTN04 On 13/07/2017 Spot Bond			8.06000	104.74084	8.06000	104.67228				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	7.14501	100.89771	7.09279				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.23785	100.61875	7.18509				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				100.00000	0.00000	101.28092				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	101.38408				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	101.50414				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68L On 14/08/2020 Spot Bond			100.00000	0.69277	100.00000	0.68775				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	0.69277	100.00000	0.68775				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			8.35000	100.86318	8.35000	100.79482				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.59000	102.38336	7.59000	102.32119				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			8.47500	103.28385	8.47500	103.21283				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			8.23500	108.58883	8.23500	108.51624				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	101.12075				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13 On 19/03/2024 Spot Bond			8.68500	109.76753	8.68500	109.69022				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.20238				0.00	0	10,000,000
Total NBK13B SPOT										0.00	0	10,000,000
Total For NBK13B										0.00	0	10,000,000
NBK14 On 26/06/2021 Spot Bond			8.59500	104.00294	8.59500	103.88607				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.12301				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.27125				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.74910			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.05229			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.32793			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.35303			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.36116			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.27566			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			7.16000	105.77481	7.16000	105.71316		2,864,000,000,000.00	400,000,000	3,300,000,000	
Total NBK2A SPOT								2,864,000,000,000.00	400,000,000	3,300,000,000	
Total For NBK2A								2,864,000,000,000.00	400,000,000	3,300,000,000	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.59394		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			8.02500	116.94566	8.02500	116.86943		5,617,500,000.00	700,000	1,520,000,000	
Total NBK3A SPOT								5,617,500,000.00	700,000	1,520,000,000	
Total For NBK3A								5,617,500,000.00	700,000	1,520,000,000	
NBK4 On 28/10/2024 Spot Bond			10.15000	38.87784	10.15000	38.84696		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	
NBK6A On 19/04/2015 Spot Bond			7.09000	103.03866	7.09000	102.97968		0.00	0	930,000,000	
Total NBK6A SPOT								0.00	0	930,000,000	
Total For NBK6A								0.00	0	930,000,000	
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.06633		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK6B SPOT										0.00	0	0
Total For NBK6B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	99.93656				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			7.44000	105.15260	7.44000	105.08896				0.00	0	1,880,000,000
Total NBK9A SPOT										0.00	0	1,880,000,000
Total For NBK9A										0.00	0	1,880,000,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.48322				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				100.00000	0.00000	101.28547				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				100.00000	0.00000	100.70298				0.00	0	0
Total NCLN54 SPOT										0.00	0	0
Total For NCLN54										0.00	0	0
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.20272				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	100.02075				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	101.00282				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	94.12371				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.93232				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	99.80010				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6: On 29/01/2016 Spot Bond				100.00000	0.00000	101.69147				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6: On 27/05/2016 Spot Bond				100.00000	0.00000	90.50335				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7: On 03/07/2015 Spot Bond				100.00000	0.00000	100.30835				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	101.31537				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	100.52662				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	100.49958				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.88361				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.48299				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.46947				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	100.46913				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.53539				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.54088				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.32000	110.51027	9.32000	111.53497				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.53755				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			9.35500	109.21660	9.35500	110.45898				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.54088				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.48618				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.52561				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.54621				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.55287				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.88000	105.26078	7.88000	105.19338				0.00	0	40,000,000
Total NED11 SPOT										0.00	0	40,000,000
Total For NED11										0.00	0	40,000,000
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.96588				0.00	0	400,000,000
Total NED13 SPOT										0.00	0	400,000,000
Total For NED13										0.00	0	400,000,000
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	99.71773				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			9.40500	108.55565	9.40500	109.39175				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	102.03644				0.00	0	100,000,000
Total NED16 SPOT										0.00	0	100,000,000
Total For NED16										0.00	0	100,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.04761				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond			100.00000	9.79459	100.00000	100.00000				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.18261				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			9.53500	119.82678	9.53500	119.73432				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				100.00000	0.00000	100.00000				0.00	164,609,300,000	129,471,700,000
Total NEDH1B SPOT										0.00	164,609,300,000	129,471,700,000
Total For NEDH1B										0.00	164,609,300,000	129,471,700,000
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.43398				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	105.86500	10.00000	105.78200				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			2.21000	168.84065	2.21000	168.78067				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.60500	96.22870	2.60500	138.84070				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			8.00500	105.77776	8.00500	110.37713				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.68563				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.63500	108.99171	8.63500	109.20074				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.06931				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.10847				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.01164				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.04773				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.02609				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.83500	108.98728	8.83500	111.23843				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.04779				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.06936				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.05494				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			9.03500	108.98308	9.03500	109.18273				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.09828				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.08378				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.09099				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.35730				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.26956				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.11261				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			7.88500	115.95443	7.88500	115.88055				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			8.63500	122.85052	8.63500	122.76449				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			2.10500	173.06652	2.10500	173.00651				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			9.41500	123.35533	9.41500	123.26184				0.00	0	2,920,000,000
Total NRA028 SPOT										0.00	0	2,920,000,000
Total For NRA028										0.00	0	2,920,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.24546				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NTC13 SPOT										0.00	0	0
Total For NTC13										0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	100.14928				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC15 SPOT									0.00	0	0
Total For NTC15									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.55528			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.81455			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.04232			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.18127			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.46270			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13 On 28/05/2020 Spot Bond			100.00000	18.04622	100.00000	17.91539			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	54.25258	100.00000	65.83267			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			7.18000	103.31888	7.18000	103.25883		2,154,000,000.00	300,000	8,861,300,000	
Total OML01 SPOT								2,154,000,000.00	300,000	8,861,300,000	
Total For OML01								2,154,000,000.00	300,000	8,861,300,000	
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.13735			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			9.15500	101.97380	9.15500	101.64313			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	25.46241	100.00000	25.27781			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	96.93000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	101.26997				0.00	0	0
Total PMM10 SPOT										0.00	0	0
Total For PMM10										0.00	0	0
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	99.86545				0.00	0	0
Total PMM11 SPOT										0.00	0	0
Total For PMM11										0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	100.86049				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	105.86500	10.00000	105.78200				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	100.75013				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				100.00000	0.00000	101.90049				0.00	0	0
Total PMM15 SPOT										0.00	0	0
Total For PMM15										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.52794				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.50656				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	101.80003				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			8.88500	104.99225	8.88500	105.08975				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.58948				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.63374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.65366				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.69791				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.88818				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.93242				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	101.73334				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			7.39500	45.24913	7.39500	45.22206				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			6.19000	109.27842	6.19000	109.22324		90,374,000,000,000.00	14,600,000,000	578,210,000,000		
Total R158 SPOT								10,374,000,000,000.00	14,600,000,000	578,210,000,000		
Total For R158								10,374,000,000,000.00	14,600,000,000	578,210,000,000		
R158P On 15/09/2015 Spot Bond			6.23000	96.07936	6.23000	96.03052				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			6.33000	115.75725	6.33000	115.69749		151,979,968,544,000.00	181,987,356,800	499,026,356,800		
Total R159 SPOT								151,979,968,544,000.00	181,987,356,800	499,026,356,800		
Total For R159								151,979,968,544,000.00	181,987,356,800	499,026,356,800		
R159P On 15/09/2016 Spot Bond			6.16000	90.46352	6.16000	90.41805				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			7.47000	124.46393	7.57500	123.44570		297,253,762,469,000.00	1,378,481,092,700	3,10,477,400,000		
Total R186 SPOT								297,253,762,469,000.00	1,378,481,092,700	3,10,477,400,000		
Total For R186								297,253,762,469,000.00	1,378,481,092,700	3,10,477,400,000		
R187P On 21/12/2026 Spot Bond			7.31500	42.46863	7.31500	42.44350				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			7.23500	39.92071	7.23500	39.89733			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			1.74000	284.52503	1.70000	285.26772		3,878,857,416,000.00	2,229,228,400	27,693,310,200	
Total R197 SPOT								3,878,857,416,000.00	2,229,228,400	27,693,310,200	
Total For R197								3,878,857,416,000.00	2,229,228,400	27,693,310,200	
R202 On 07/12/2033 Spot Bond			1.69000	235.95719	1.69000	235.88336		2,515,359,834,000.00	1,488,378,600	175,024,338,500	
Total R202 SPOT								2,515,359,834,000.00	1,488,378,600	175,024,338,500	
Total For R202								2,515,359,834,000.00	1,488,378,600	175,024,338,500	
R2023 On 28/02/2023 Spot Bond			7.18500	106.43455	7.28500	105.75433		520,526,696,778,000.00	489,982,838,800	511,720,533,100	
Total R2023 SPOT								520,526,696,778,000.00	489,982,838,800	511,720,533,100	
Total For R2023								520,526,696,778,000.00	489,982,838,800	511,720,533,100	
R203 On 15/09/2017 Spot Bond			6.42500	107.24337	6.51000	106.97681		086,519,268,497,500.00	324,750,080,700	613,177,480,700	
Total R203 SPOT								086,519,268,497,500.00	324,750,080,700	613,177,480,700	
Total For R203								086,519,268,497,500.00	324,750,080,700	613,177,480,700	
R2030 On 31/01/2030 Spot Bond			8.03000	103.47510	8.03000	103.40871		150,439,924,534,000.00	267,800,737,800	520,084,404,900	
Total R2030 SPOT								150,439,924,534,000.00	267,800,737,800	520,084,404,900	
Total For R2030								150,439,924,534,000.00	267,800,737,800	520,084,404,900	
R2032 On 31/03/2032 Spot Bond			8.19000	103.04440	8.19000	102.97626		477,807,556,590,000.00	58,340,361,000	252,781,626,200	
Total R2032 SPOT								477,807,556,590,000.00	58,340,361,000	252,781,626,200	
Total For R2032								477,807,556,590,000.00	58,340,361,000	252,781,626,200	
R2037 On 31/01/2037 Spot Bond			8.28500	106.12871	8.28500	106.05850		079,095,138,579,500.00	250,946,908,700	429,711,600,000	
Total R2037 SPOT								079,095,138,579,500.00	250,946,908,700	429,711,600,000	
Total For R2037								079,095,138,579,500.00	250,946,908,700	429,711,600,000	
R204 On 21/12/2018 Spot Bond			6.68500	105.09865	6.77500	104.72736		462,128,304,483,000.00	218,717,771,800	423,280,878,400	
Total R204 SPOT								462,128,304,483,000.00	218,717,771,800	423,280,878,400	
Total For R204								462,128,304,483,000.00	218,717,771,800	423,280,878,400	
R2044 On 31/01/2044 Spot Bond			8.41000	107.75715	8.41000	107.68480		152,909,000,000,000.00	374,900,000,000	116,795,000,000	
Total R2044 SPOT								152,909,000,000,000.00	374,900,000,000	116,795,000,000	
Total For R2044								152,909,000,000,000.00	374,900,000,000	116,795,000,000	
R2048 On 28/02/2048 Spot Bond			8.38500	107.45880	8.38500	107.38567		265,520,493,536,000.00	150,926,713,600	381,392,971,500	
Total R2048 SPOT								265,520,493,536,000.00	150,926,713,600	381,392,971,500	
Total For R2048								265,520,493,536,000.00	150,926,713,600	381,392,971,500	
R207 On 15/01/2020 Spot Bond			6.85500	101.72428	6.95500	101.24721		127,081,349,690,500.00	310,296,331,100	658,523,397,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 SPOT									7,081,349,690,500.00	310,296,331,100	558,523,397,800
Total For R207									7,081,349,690,500.00	310,296,331,100	558,523,397,800
R208 On 31/03/2021 Spot Bond			6.98500	100.87899	7.08500	100.33023			788,030,889,319,500.00	399,145,438,700	156,651,231,100
Total R208 SPOT									8,030,889,319,500.00	399,145,438,700	156,651,231,100
Total For R208									8,030,889,319,500.00	399,145,438,700	156,651,231,100
R209 On 31/03/2036 Spot Bond			8.10000	83.29579	8.20000	82.38582			136,294,216,270,000.00	263,740,026,700	753,257,426,800
Total R209 SPOT									16,294,216,270,000.00	263,740,026,700	753,257,426,800
Total For R209									16,294,216,270,000.00	263,740,026,700	753,257,426,800
R210 On 31/03/2028 Spot Bond			1.67000	176.24881	1.65500	176.49050			7,585,292,304,000.00	4,542,091,200	20,415,000,000
Total R210 SPOT									7,585,292,304,000.00	4,542,091,200	20,415,000,000
Total For R210									7,585,292,304,000.00	4,542,091,200	20,415,000,000
R211 On 31/01/2017 Spot Bond			1.23000	132.20495	1.23000	132.16870			21,868,416,000.00	17,779,200	24,929,099,600
Total R211 SPOT									21,868,416,000.00	17,779,200	24,929,099,600
Total For R211									21,868,416,000.00	17,779,200	24,929,099,600
R212 On 31/01/2022 Spot Bond			1.63000	138.26349	1.61000	138.39674			65,366,883,475,000.00	40,102,382,500	182,375,727,300
Total R212 SPOT									5,366,883,475,000.00	40,102,382,500	182,375,727,300
Total For R212									5,366,883,475,000.00	40,102,382,500	182,375,727,300
R213 On 28/02/2031 Spot Bond			7.96500	94.04164	8.06500	93.14269			258,626,404,722,500.00	158,019,636,500	508,821,368,300
Total R213 SPOT									8,626,404,722,500.00	158,019,636,500	508,821,368,300
Total For R213									8,626,404,722,500.00	158,019,636,500	508,821,368,300
R214 On 28/02/2041 Spot Bond			8.29500	83.47265	8.29500	83.41644			035,270,377,043,000.00	124,806,555,400	716,833,955,400
Total R214 SPOT									15,270,377,043,000.00	124,806,555,400	716,833,955,400
Total For R214									15,270,377,043,000.00	124,806,555,400	716,833,955,400
R227C On 15/03/2015 Spot Bond			6.39000	99.04631	6.39000	98.99481			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			6.23000	96.07936	6.23000	96.03052			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			6.15000	93.26022	6.15000	93.21342			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			6.16000	90.46352	6.16000	90.41805			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R327C On 21/06/2015 Spot Bond			6.30000	97.42712	6.30000	97.37800			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R327C SPOT										0.00	0	0
Total For R327C										0.00	0	0
R328C On 21/12/2015 Spot Bond			6.17000	94.56091	6.17000	94.51356				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			6.15000	91.75629	6.15000	91.71049				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			6.21000	88.91952	6.21000	88.87471				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			6.48500	85.68714	6.48500	85.64208				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			6.53500	82.87871	6.53500	82.83480				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			6.78000	79.60810	6.78000	79.56437				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			6.76000	77.05629	6.76000	77.01408				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			6.74000	74.60071	6.74000	74.55997				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			6.73000	72.20299	6.73000	72.16361				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			6.91500	69.17838	6.91500	69.13963				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			6.89500	66.94305	6.89500	66.90566				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			7.00500	64.27193	7.00500	64.23547				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			6.97500	62.22168	6.97500	62.18653				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			6.94500	60.25431	6.94500	60.22041				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			6.91500	58.36608	6.91500	58.33339				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			6.87500	56.59949	6.87500	56.56797				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			6.83500	54.90764	6.83500	54.87724				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			7.51500	49.90937	7.51500	49.87903				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			7.47500	48.28627	7.47500	48.25707				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			7.43500	46.73401	7.43500	46.70590				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			7.39500	45.24913	7.39500	45.22206				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			7.35500	43.82837	7.35500	43.80229				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			7.31500	42.46863	7.31500	42.44350				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			7.27500	41.16701	7.27500	41.14277				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			7.23500	39.92071	7.23500	39.89733				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	102.04212				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.84313				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.46269				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.29643				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.88074				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	23.75934	100.00000	23.58709				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	10.60799	100.00000	10.53108				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	23.23390	100.00000	23.06173				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	65.44281	100.00000	64.96835				0.00	0	0
Total RCSB4U SPOT										0.00	0	0
Total For RCSB4U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	30.21389	100.00000	29.98492				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	16.25012	100.00000	16.12474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	8.41508	100.00000	8.37972				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	13.04980	100.00000	12.94911				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	11.15839	100.00000	11.07229				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	9.31581	100.00000	9.24393				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	100.49308				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.75954				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	100.84661				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.05594				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.11022				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.42745				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.90936				0.00	0	0
Total RDFC16 SPOT										0.00	0	0
Total For RDFC16										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	100.99840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC17 SPOT										0.00	0	0
Total For RDFC17										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.99940				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.44174				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.02160				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.54187				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.79174				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	99.90290				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.01431				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.83881				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	99.67388				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	99.92192				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	84.09523				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	83.85872			0.00	0	0
Total RP006 SPOT									0.00	0	0
Total For RP006									0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	88.55713			0.00	0	0
Total RP007 SPOT									0.00	0	0
Total For RP007									0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	87.27655			0.00	0	0
Total RP008 SPOT									0.00	0	0
Total For RP008									0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.55115			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	81.49338			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	92.67032			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	107.81888	12.35000	107.71359			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	15.43962	100.00000	15.32768			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	99.89285			0.00	0	0
Total RP025 SPOT									0.00	0	0
Total For RP025									0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.23984			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	100.51842			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	3.98280	100.00000	3.95329			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP04I On 07/10/2016 Spot Bond			100.00000	21.60485	100.00000	21.44475			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07I On 31/01/2016 Spot Bond			100.00000	39.78501	100.00000	39.49657			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	13.46544	100.00000	13.41599			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	33.26376	100.00000	33.02260			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	102.60203			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	79.91881			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			8.38500	110.03207	8.38500	109.95760		2,515,500,000.00	300,000	1,130,000,000	
Total RW21 SPOT								2,515,500,000.00	300,000	1,130,000,000	
Total For RW21								2,515,500,000.00	300,000	1,130,000,000	
RW23 On 10/12/2023 Spot Bond			8.53500	107.01777	8.53500	106.94408		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			9.29500	90.87549	9.29500	108.35198		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.75272		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			7.53000	107.22348	7.53000	107.15781		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	105.86500	10.00000	105.78200		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.97542			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			8.56000	104.02422	8.56000	103.95238			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.78088			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.96191			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	103.46273			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.78118			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	99.78544			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.18211			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			6.90000	102.39538	6.90000	102.33869		8,556,000,000,000.00	1,240,000,000	1,240,000,000	
Total SBK7 SPOT								8,556,000,000,000.00	1,240,000,000	1,240,000,000	
Total For SBK7								8,556,000,000,000.00	1,240,000,000	1,240,000,000	
SBK9 On 10/04/2018 Spot Bond			8.27500	102.65707	8.27500	102.58850		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			7.65000	108.32460	7.65000	108.25723		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	108.12404	7.96000	108.05413		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN29 SPOT										0.00	0	0
Total For SBN29										0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.44000	108.46084	7.44000	108.39521				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			7.91000	103.65384	7.91000	103.58722				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			7.58500	108.36673	7.58500	108.29991				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			7.69000	108.29868	7.69000	108.23099				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.65229				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.24000				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			7.56000	106.09425	7.56000	106.02902				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.35565				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.51975				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	104.39015				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			8.55500	108.64843	8.55500	108.57344				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.47500	105.71853	9.47500	105.63745				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.36746			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	101.24852			0.00	2,500,000,000	2,500,000,000
Total SBS22 SPOT									0.00	2,500,000,000	2,500,000,000
Total For SBS22									0.00	2,500,000,000	2,500,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.30427			0.00	1,680,000,000	840,000,000
Total SBS23 SPOT									0.00	1,680,000,000	840,000,000
Total For SBS23									0.00	1,680,000,000	840,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.42099			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			8.35500	103.19768	8.35500	103.12769		15,874,500,000.00		1,900,000	750,000,000
Total SBS25 SPOT								15,874,500,000.00		1,900,000	750,000,000
Total For SBS25								15,874,500,000.00		1,900,000	750,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	18.08649	100.00000	17.96732			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.82500	112.20921	8.82500	112.13024			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.03128			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			8.33500	102.17711	8.33500	102.10837			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.48500	92.41130	9.48500	92.34036			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.68616			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			9.22500	105.08901	9.22500	105.01093			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.55123				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.56637				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			9.37500	107.92106	9.37500	107.83916				0.00	0	1,700,000,000
Total SBS34 SPOT										0.00	0	1,700,000,000
Total For SBS34										0.00	0	1,700,000,000
SBS4 On 16/11/2021 Spot Bond			8.78500	100.56479	8.78500	100.49315				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			7.33000	105.96390	7.33000	105.90071				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			2.31000	126.13013	2.31000	272.87559				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.87500	102.40890	1.87500	130.50384				0.00	0	0
Total SBSI12 SPOT										0.00	0	0
Total For SBSI12										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	18.53606	100.00000	18.39559				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.07789			0.00	10,000,000,000	5,000,000,000
Total SGI002 SPOT									0.00	10,000,000,000	5,000,000,000
Total For SGI002									0.00	10,000,000,000	5,000,000,000
SHF01 On 15/12/2016 Spot Bond			100.00000	22.87268	100.00000	22.70319			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				165.24038	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.50000	114.96637	2.50000	128.91601			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	101.91602	6.50000	101.86230			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.96782			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.38985			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.78652			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.54000	100.94979	8.54000	100.88024			0.00	0	300,000,000
Total SHS05 SPOT									0.00	0	300,000,000
Total For SHS05									0.00	0	300,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.56291			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.31970			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.51363			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	24.31563	100.00000	24.13934		40,000,000,000,000.00	400,000,000	200,000,000	
Total SHS11U SPOT								10,000,000,000,000.00	400,000,000	200,000,000	
Total For SHS11U								10,000,000,000,000.00	400,000,000	200,000,000	
SHS11L On 25/11/2020 Spot Bond			10.00000	105.86500	10.00000	105.78200		0.00	0	0	
Total SHS11U/JIBAR SPOT								0.00	0	0	
Total For SHS11U/JIBAR								0.00	0	0	
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.73825		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	91.34499	100.00000	90.46667		0.00	0	0	
Total SHS13U SPOT								0.00	0	0	
Total For SHS13U								0.00	0	0	
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.70818		0.00	0	0	
Total SHS14 SPOT								0.00	0	0	
Total For SHS14								0.00	0	0	
SHS16L On 29/06/2016 Spot Bond			100.00000	34.51932	100.00000	34.26352		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	30.81978	100.00000	30.59139		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	31.09732	100.00000	30.86688		0.00	0	0	
Total SHS18U SPOT								0.00	0	0	
Total For SHS18U								0.00	0	0	
SHS19 On 10/09/2017 Spot Bond			8.85000	106.67782	8.85000	106.55030		0.00	0	0	
Total SHS19 SPOT								0.00	0	0	
Total For SHS19								0.00	0	0	
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	99.93122		0.00	0	0	
Total SHS20 SPOT								0.00	0	0	
Total For SHS20								0.00	0	0	
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	100.24504		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			7.58000	107.10354	7.58000	107.03860		0.00	0	2,140,000,000	

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 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			8.37500	105.66054	8.37500	104.61655				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			7.91000	103.65384	7.91000	103.58722				0.00	0	3,290,000,000
Total SNT01 SPOT										0.00	0	3,290,000,000
Total For SNT01										0.00	0	3,290,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.15198				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.30257				0.00	0	0
Total SPDA3 SPOT										0.00	0	0
Total For SPDA3										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.62699				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.11223				0.00	400,000,000	200,000,000
Total SPDA5 SPOT										0.00	400,000,000	200,000,000
Total For SPDA5										0.00	400,000,000	200,000,000
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.14245				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	101.42243				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SSA01 On 28/06/2016 Spot Bond			7.61000	103.27841	7.61000	103.21485				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	99.98386				0.00	0	0
Total SSA02 SPOT										0.00	0	0
Total For SSA02										0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.27349				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.00001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.63500	99.69958	8.63500	99.63013			11,225,500,000.00	1,300,000	350,000,000
Total SSA06 SPOT									11,225,500,000.00	1,300,000	350,000,000
Total For SSA06									11,225,500,000.00	1,300,000	350,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.02151			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.41384			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	99.79342			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.69300	92.88346	8.69300	92.81834			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			8.18500	95.17625	8.18500	95.11335			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 15/01/2020 Spot Bond			8.21500	96.19288	8.21500	96.12873			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	100.63388			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00 On 15/09/2017 Spot Bond			7.69000	104.17575	7.69000	104.11062			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.49500	110.42271	2.49500	110.80212			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2018 Spot Bond			7.72500	101.54237	7.72500	101.47895			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01 On 26/08/2018 Spot Bond			8.22500	101.20185	8.22500	101.13471			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			9.33500	109.09436	9.33500	109.01235				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				100.00000	0.00000	100.89074				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			9.41500	82.88834	9.41500	82.82517				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	99.89960				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				100.00000	0.00000	100.96644				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				100.00000	0.00000	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				100.00000	0.00000	100.40703				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 16/10/2019 Spot Bond				100.00000	0.00000	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				100.00000	0.00000	100.45559				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 24/05/2017 Spot Bond			100.00000	20.27922	100.00000	20.24623				0.00	0	3,000,000,000
Total SSN030 SPOT										0.00	0	3,000,000,000
Total For SSN030										0.00	0	3,000,000,000
SY1138 On 02/02/2015 Spot Bond				101.73066	0.00000	99.69122				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	97.85523	100.00000	97.07447				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1186 SPOT										0.00	0	0
Total For SY1186										0.00	0	0
SY1192 On 13/02/2015 Spot Bond				100.00000	0.00000	99.51735				0.00	0	0
Total SY1192 SPOT										0.00	0	0
Total For SY1192										0.00	0	0
SY1196 On 17/02/2015 Spot Bond				100.00000	0.00000	99.44703				0.00	0	0
Total SY1196 SPOT										0.00	0	0
Total For SY1196										0.00	0	0
SY1199 On 24/02/2015 Spot Bond				100.00000	0.00000	99.32878				0.00	0	0
Total SY1199 SPOT										0.00	0	0
Total For SY1199										0.00	0	0
SY1205 On 09/03/2015 Spot Bond				100.00000	0.00000	99.10231				0.00	0	0
Total SY1205 SPOT										0.00	0	0
Total For SY1205										0.00	0	0
SY1207 On 10/03/2015 Spot Bond				100.00000	0.00000	99.08438				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				100.00000	0.00000	99.91441				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	0.00000	99.94863				0.00	0	0
Total SY1209 SPOT										0.00	0	0
Total For SY1209										0.00	0	0
SY1211 On 17/03/2015 Spot Bond				100.00000	0.00000	98.96450				0.00	0	0
Total SY1211 SPOT										0.00	0	0
Total For SY1211										0.00	0	0
SY1212 On 20/01/2015 Spot Bond				100.00000	0.00000	99.93143				0.00	0	0
Total SY1212 SPOT										0.00	0	0
Total For SY1212										0.00	0	0
SY1213 On 27/01/2015 Spot Bond				100.00000	0.00000	99.80978				0.00	0	0
Total SY1213 SPOT										0.00	0	0
Total For SY1213										0.00	0	0
SY1214 On 28/01/2015 Spot Bond				100.00000	0.00000	99.79273				0.00	0	0
Total SY1214 SPOT										0.00	0	0
Total For SY1214										0.00	0	0
SY1215 On 02/02/2015 Spot Bond				100.00000	0.00000	99.70658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1215 SPOT										0.00	0	0
Total For SY1215										0.00	0	0
SY1216 On 02/02/2015 Spot Bond				100.00000	0.00000	99.70622				0.00	0	0
Total SY1216 SPOT										0.00	0	0
Total For SY1216										0.00	0	0
SY1217 On 18/02/2015 Spot Bond			100.00000	92.40506	100.00000	0.00000				0.00	0	0
Total SY1217 SPOT										0.00	0	0
Total For SY1217										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.65000	107.69783	6.65000	107.63977				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			8.18500	108.45808	8.18500	108.38639				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	42.30912	100.00000	42.00238				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	99.94726				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	101.41351				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.89556				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	101.00429				0.00	0	0
Total TFS121 SPOT										0.00	0	0
Total For TFS121										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.47087				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.49457				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	101.05270				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	101.52675				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			7.58000	101.37564	7.58000	105.65364				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	99.93860				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	99.93696				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	100.02122	7.83000	99.95827				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	99.93951				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	99.93745				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	99.93309				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	99.93951				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	99.93745				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	83.88897	7.16000	99.96178				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	99.93342				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	99.93375				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	99.92587				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	99.92694				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	99.89470				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	99.89839				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93959				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93696				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.02361	8.73000	99.90717				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93984				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93745				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			8.24500	99.54085	8.24500	99.77790				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	99.94495				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	99.94215				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93326				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93416				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93927				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	99.92604				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	99.92637				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93416				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	99.90044				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	99.90011				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	99.90759				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	101.11979				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.15755				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			8.55500	102.74670	8.55500	105.69986				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.01284				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.06003				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			8.46500	102.89607	8.46500	102.64838				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.25565				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	101.12065				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.37620				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.22828				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.86389				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/02/2048 Spot Bond				100.00000	0.00000	101.66373				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH9A10 On 18/07/2016 Spot Bond				100.00000	0.00000	99.94207				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	5.78422	101.06155	5.74157				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	99.94353				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	99.92095				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	99.92916				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	99.89437				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.24109				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	99.94327				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	99.94247				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	99.94327				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	99.94247				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	99.94207				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	99.94375				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	99.94247				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	99.93807				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	99.93807				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	99.93807				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	99.93169				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	99.93010				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	99.93209				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	99.90047				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	99.89851				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	99.89929				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			7.32000	103.86696	7.32000	103.80575				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			8.90500	93.92334	8.90500	93.82727				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	105.86500	10.00000	105.78200			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			7.44000	106.19262	7.44000	106.12836		1,488,000,000.00		200,000	5,810,000,000
Total TN17 SPOT								1,488,000,000.00		200,000	5,810,000,000
Total For TN17								1,488,000,000.00		200,000	5,810,000,000
TN20 On 17/09/2020 Spot Bond			8.71500	111.41352	8.71500	111.33478		3,902,622,318,000.00		447,805,200	13,102,997,900
Total TN20 SPOT								3,902,622,318,000.00		447,805,200	13,102,997,900
Total For TN20								3,902,622,318,000.00		447,805,200	13,102,997,900
TN20U On 14/04/2020 Spot Bond			100.00000	0.93384	100.00000	0.92692		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			8.99000	113.02276	8.99000	112.94042		0.00		0	5,500,000,000
Total TN23 SPOT								0.00		0	5,500,000,000
Total For TN23								0.00		0	5,500,000,000
TN25 On 19/08/2025 Spot Bond			9.26000	105.53211	9.26000	105.45426		0.00		0	17,060,000,000
Total TN25 SPOT								0.00		0	17,060,000,000
Total For TN25								0.00		0	17,060,000,000
TN27 On 14/11/2027 Spot Bond			9.34500	98.31421	9.34500	98.23981		21,493,500,000.00		2,300,000	5,310,000,000
Total TN27 SPOT								21,493,500,000.00		2,300,000	5,310,000,000
Total For TN27								21,493,500,000.00		2,300,000	5,310,000,000
TN30 On 09/10/2030 Spot Bond			9.73000	109.04793	9.73000	108.96258		38,920,000,000,000.00		4,000,000,000	2,500,000,000
Total TN30 SPOT								38,920,000,000,000.00		4,000,000,000	2,500,000,000
Total For TN30								38,920,000,000,000.00		4,000,000,000	2,500,000,000
TN40 On 09/10/2040 Spot Bond			10.20500	107.90703	10.20500	107.81854		0.00		0	1,600,000,000
Total TN40 SPOT								0.00		0	1,600,000,000
Total For TN40								0.00		0	1,600,000,000
TNF16 On 10/06/2016 Spot Bond			100.00000		0.00000	100.73071		0.00		0	0
Total TNF16 SPOT								0.00		0	0
Total For TNF16								0.00		0	0
TNF18 On 22/08/2018 Spot Bond			100.00000		0.00000	101.10767		0.00		0	0
Total TNF18 SPOT								0.00		0	0
Total For TNF18								0.00		0	0
TORQ2 On 15/04/2022 Spot Bond			100.00000		0.00000	101.23689		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.26800				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	101.27120				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	101.42468				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.74291				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.26963				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.29120				0.00	600,000,000	300,000,000
Total TPDA01 SPOT										0.00	600,000,000	300,000,000
Total For TPDA01										0.00	600,000,000	300,000,000
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.86500	10.00000	105.78200				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	100.22210				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.22655				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				100.00000	0.00000	100.07723				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.08221				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	99.67927	10.00000	99.59925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.68724	9.75000	99.60921				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	9.69491	100.00000	9.62010				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.62869				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.66720				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.68857				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.69284				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.81218				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.07454				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	12.94797	100.00000	12.85409				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP15€ On 22/01/2015 Spot Bond				100.00000	0.00000	99.90089				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				100.00000	0.00000	99.61667				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				100.00000	0.00000	98.18147				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	99.10515				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP162 On 19/03/2015 Spot Bond				100.00000	0.00000	98.86380				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	98.61486				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP165 On 16/04/2015 Spot Bond				100.00000	0.00000	98.36873				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	97.63368				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	97.36979				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	96.76030				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	96.56238				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	96.27169				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	95.96544				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	95.69026				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	97.68378				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	96.56649				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	94.62938				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP179 On 26/11/2015 Spot Bond				100.00000	0.00000	94.18355				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	93.81105				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.12936	100.00000	14.02693				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 19/01/2015 Spot Bond			100.00000	100.00000	100.00000	99.18478				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	82.02247	100.00000	81.47321				0.00	0	0
Total TWC067 SPOT										0.00	0	0
Total For TWC067										0.00	0	0
TWC06 On 19/01/2015 Spot Bond				100.00000	0.00000	103.35509				0.00	0	0
Total TWC069 SPOT										0.00	0	0
Total For TWC069										0.00	0	0
TWC07 On 14/01/2015 Spot Bond				100.00000	0.00000	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				100.00000	0.00000	102.92246				0.00	0	0
Total TWC071 SPOT										0.00	0	0
Total For TWC071										0.00	0	0
TWC07 On 21/01/2015 Spot Bond				100.00000	0.00000	102.80410				0.00	0	0
Total TWC072 SPOT										0.00	0	0
Total For TWC072										0.00	0	0
TWC07 On 10/02/2015 Spot Bond				100.00000	0.00000	101.77637				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC073 SPOT										0.00	0	0
Total For TWC073										0.00	0	0
TWC07 On 19/02/2015 Spot Bond				100.00000	0.00000	100.91648				0.00	0	0
Total TWC075 SPOT										0.00	0	0
Total For TWC075										0.00	0	0
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.89886				0.00	0	0
Total TWC076 SPOT										0.00	0	0
Total For TWC076										0.00	0	0
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.88123				0.00	0	0
Total TWC077 SPOT										0.00	0	0
Total For TWC077										0.00	0	0
TWC07 On 19/03/2015 Spot Bond			100.00000	86.08491	100.00000	85.48009				0.00	0	0
Total TWC078 SPOT										0.00	0	0
Total For TWC078										0.00	0	0
TWC07 On 13/04/2015 Spot Bond				100.00000	0.00000	106.54596				0.00	0	0
Total TWC079 SPOT										0.00	0	0
Total For TWC079										0.00	0	0
TWC08 On 15/04/2015 Spot Bond			100.00000	80.93126	100.00000	80.39648		650,000,000,000,000.00		36,500,000,000	20,000,000,000	
Total TWC080 SPOT								50,000,000,000,000.00		36,500,000,000	20,000,000,000	
Total For TWC080								50,000,000,000,000.00		36,500,000,000	20,000,000,000	
TWC08 On 17/04/2015 Spot Bond			100.00000	80.57395	100.00000	100.00000				0.00	0	0
Total TWC081 SPOT										0.00	0	0
Total For TWC081										0.00	0	0
TWCJ1 On 14/01/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWCJ14 SPOT										0.00	0	0
Total For TWCJ14										0.00	0	0
TWCJ1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.99082				0.00	0	0
Total TWCJ15 SPOT										0.00	0	0
Total For TWCJ15										0.00	0	0
TWCJ1 On 15/04/2015 Spot Bond			100.00000	80.93126	100.00000	80.39648		30,000,000,000,000.00		300,000,000	300,000,000	
Total TWCJ16 SPOT								50,000,000,000,000.00		300,000,000	300,000,000	
Total For TWCJ16								50,000,000,000,000.00		300,000,000	300,000,000	
TWCM On 14/01/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWCM14 SPOT										0.00	0	0
Total For TWCM14										0.00	0	0
TWCM On 26/02/2015 Spot Bond				100.00000	0.00000	100.90452				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWCM15 SPOT									0.00	0	0
Total For TWCM15									0.00	0	0
TWCM1 On 15/04/2015 Spot Bond			100.00000	80.93126	100.00000	80.39648			20,000,000,000,000.00	200,000,000	200,000,000
Total TWCM16 SPOT									20,000,000,000,000.00	200,000,000	200,000,000
Total For TWCM16									20,000,000,000,000.00	200,000,000	200,000,000
UG21 On 02/03/2021 Spot Bond			8.48500	114.49006	8.48500	114.41124			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR043 SPOT									0.00	0	0
Total For UTR043									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.16493	100.00000	6.69143			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	6.99888	100.00000	6.53634			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.34040			0.00	0	0
Total VKC04 SPOT									0.00	0	0
Total For VKC04									0.00	0	0
VKC05 On 26/01/2015 Spot Bond				100.00000	0.00000	102.04107			0.00	0	0
Total VKC05 SPOT									0.00	0	0
Total For VKC05									0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	101.36510			0.00	0	0
Total VKE01 SPOT									0.00	0	0
Total For VKE01									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	101.40882			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.41071			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.37040			0.00	0	0

Contract 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				100.00000	0.00000	100.38018				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	6.72536	100.00000	6.28091				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	6.55931	100.00000	6.12584				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00022	100.00000	0.00021				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			6.72000	109.10999	6.72000	109.05024				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			1.72000	241.30917	1.72000	241.23345				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			6.51000	102.14974	6.51000	102.09635				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			7.01000	105.53115	7.01000	105.47091				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			7.33000	107.40936	7.33000	107.34531				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			7.58000	107.43302	7.58000	107.36680				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.62500	108.10150	7.62500	108.03449				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			6.14000	97.34714	6.14000	97.29934				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 2014 SPOT										0.00	0	0
Total For 2014										0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.07000	95.63001	6.07000	95.58289				0.00	0	0
Total 2020 SPOT										0.00	0	0
Total For 2020										0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.14000	97.33121	6.14000	97.28342				0.00	0	0
Total 2071 SPOT										0.00	0	0
Total For 2071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.72000	73.32918	6.72000	73.28902				0.00	0	0
Total 2083 SPOT										0.00	0	0
Total For 2083										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	59.43213	100.00000	59.09451				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	31.45817	100.00000	31.27946				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										48,903,058,482,042,000.00	5,416,919,455,500	365,121,302,400
Total for SPOT :										48,903,058,482,042,000.00	416,919,455,500	365,121,302,400
Total Futures										48 903 061 225 532 800.00	416,919,483,010	365,121,664,951
Total Options										0.00	0	35,166
Grand Total:										48,903,061,225,532,800.00	416,919,483,010	365,121,700,117