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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/02/2015

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			123.02862	123.02862	123.04181	123.04181			0.00	0	0
EL28 On 07/05/2015 Bond Future			123.45565	123.45565	123.46944	123.46944			0.00	0	0
EL28 On 06/08/2015 Bond Future			125.55493	125.55493	125.56944	125.56944			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			2,948.19000	2.94819	2,961,380		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			2,958.19000	2.95819	2,971,380		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			2,968.19000	2.96819	2,981,380		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			1,520.56000	1.52056	1,534,350		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			1,530.56000	1.53056	1,544,350		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Put			1,540.56000	1.54056	1,554,350		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			569.44000	0.56944	554,930		0.00	0	0

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	06/08/2015	Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	06/08/2015	Bond Future	125.01	Call			559.44000	0.55944	544,930		0.00	0	0
EL28	On	06/08/2015	Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	06/08/2015	Bond Future	124.99	Call			579.44000	0.57944	564,930		0.00	0	0
EL28	On	06/08/2015	Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option												0.00	0	0
Total For EL28												0.00	0	0
ES33	On	05/02/2015	Bond Future			8.59797	92.95430	8.61374	92.82038			0.00	0	6,576
ES33	On	07/05/2015	Bond Future			8.65808	90.61494	8.67426	90.47934			0.00	0	6,576
ES33	On	06/08/2015	Bond Future			8.70699	92.14861	8.72359	92.01113			0.00	0	0
ES33	On	05/11/2015	Bond Future			8.74545	89.98690	8.76234	89.84842			0.00	0	0
Total ES33 Future												0.00	0	13,152
ES33	On	05/02/2015	Bond Future	9.99	Call			10,623.25000	10.62325	10,757,170		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			10,693.30000	10.69330	10,827,220		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			10,763.26000	10.76326	10,897,180		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			8,295.56000	8.29556	8,431,160		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			8,367.80000	8.36780	8,503,400		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			8,439.95000	8.43995	8,575,550		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			6,905.40000	6.90540	7,042,880		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			6,758.60000	6.75860	6,896,080		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			6,832.05000	6.83205	6,969,530		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			1,994.27000	1.99427	2,132,750		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			1,835.71000	1.83571	1,974,190		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			1,915.04000	1.91504	2,053,520		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	13,152
I2025	On	05/02/2015	Bond Future			117.98169	117.98169	117.99563	117.99563			0.00	0	16
I2025	On	07/05/2015	Bond Future			119.82924	119.82924	119.84376	119.84376			0.00	0	16

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	06/08/2015	Bond Future			120.69041	120.69041	120.70589	120.70589			0.00	0	0
Total I2025 Future												0.00	0	32
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			994.37000	0.99437	1,008,310		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			1,004.37000	1.00437	1,018,310		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			1,014.37000	1.01437	1,028,310		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			1,146.24000	1.14624	1,160,760		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			1,156.24000	1.15624	1,170,760		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			1,166.24000	1.16624	1,180,760		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			294.11000	0.29411	309,590		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			304.11000	0.30411	319,590		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			284.11000	0.28411	299,590		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	32
I2038	On	05/02/2015	Bond Future			124.46727	124.46727	124.03136	124.03136			0.00	0	480
I2038	On	07/05/2015	Bond Future			126.41646	126.41646	125.97410	125.97410			6,826,488.84	54	3,261
I2038	On	06/08/2015	Bond Future			127.24269	127.24269	126.79346	126.79346			0.00	0	0
Total I2038 Future												6,826,488.84	54	3,741
I2038	On	05/02/2015	Bond Future	122.99	Call			1,041.36000	1.04136	1,477,270		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			1,031.36000	1.03136	1,467,270		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			1,021.36000	1.02136	1,457,270		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Put			1,035.90000	1.03590	593,540		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Put			1,015.90000	1.01590	573,540		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Put			1,025.90000	1.02590	583,540		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			1,206.54000	1.20654	757,310		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	06/08/2015	Bond Future	128.01	Put			1,216.54000	1.21654	767,310		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			1,196.54000	1.19654	747,310		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												6,826,488.84	54	3,741
I2046	On	05/02/2015	Bond Future			126.47487	126.47487	126.48946	126.48946			0.00	0	5,740
I2046	On	07/05/2015	Bond Future			127.09469	127.09469	127.10993	127.10993			0.00	0	5,889
I2046	On	06/08/2015	Bond Future			129.25559	129.25559	129.27176	129.27176			0.00	0	0
Total I2046 Future												0.00	0	11,629
I2046	On	05/02/2015	Bond Future	123.99	Call			2,499.46000	2.49946	2,484,870		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			2,489.46000	2.48946	2,474,870		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			2,479.46000	2.47946	2,464,870		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Call			119.93000	0.11993	104,690		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Call			109.93000	0.10993	94,690		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Call			99.93000	0.09993	84,690		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			261.76000	0.26176	245,590		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Call			281.76000	0.28176	265,590		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			271.76000	0.27176	255,590		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	11,629
I2050	On	05/02/2015	Bond Future			134.65340	134.65340	134.00750	134.00750			0.00	0	2,177
I2050	On	07/05/2015	Bond Future			136.76226	136.76226	136.10660	136.10660			0.00	0	2,753
I2050	On	06/08/2015	Bond Future			137.61458	137.61458	136.94869	136.94869			0.00	0	0
Total I2050 Future												0.00	0	4,930
I2050	On	05/02/2015	Bond Future	129.99	Call			4,017.50000	4.01750	4,663,400		0.00	0	0
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			4,007.50000	4.00750	4,653,400		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			3,997.50000	3.99750	4,643,400		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	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
I2050	On	07/05/2015	Bond Future	134.99	Call			1,116.60000	1.11660	1,772,260		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			1,106.60000	1.10660	1,762,260		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			1,096.60000	1.09660	1,752,260		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Call			0.00000	0.00000	624,580		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Put			41.31000	0.04131	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			0.00000	0.00000	614,580		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			51.31000	0.05131	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			0.00000	0.00000	604,580		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			61.31000	0.06131	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	4,930
R186	On	05/02/2015	Bond Future			7.16158	127.83283	7.16198	127.82913		6.93	69,029,728.20	540	17,952
R186	On	07/05/2015	Bond Future			7.19204	129.82399	7.19240	129.82071		7.17	6,491,199.50	50	27,653
R186	On	06/08/2015	Bond Future			7.20676	126.72145	7.20706	126.71877		7.24	68,429,583.00	540	540
R186	On	05/11/2015	Bond Future			7.20507	128.96180	7.20515	128.96109		7.00	0.00	0	0
Total R186 Future												143,950,510.70	1,130	46,145
R186	On	05/02/2015	Bond Future	8.74	Call			13,544.38000	13.54438	13,548,080	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			13,623.69000	13.62369	13,627,390	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			13,702.93000	13.70293	13,706,630	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			15,581.52000	15.58152	15,585,220	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000	7.60	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.50	Call			11,617.53000	11.61753	11,621,230	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.45	Put			0.00000	0.00000	0,000	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Call			7,454.71000	7.45471	7,458,410	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Put			0.00000	0.00000	0,000	7.60	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.05	Call			7,880.26000	7.88026	7,883,960	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Put			0.00000	0.00000	0,000	7.60	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.45	Call			11,210.38000	11.21038	11,214,080	7.60	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Call			3,612.17000	3.61217	3,605,800	7.42	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Put			856.46000	0.85646	846,810	7.42	0.00	0	4,350
R186	On	07/05/2015	Bond Future	8.26	Call			9,275.07000	9.27507	9,276,560	7.66	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			54.43000	0.05443	52,640	7.66	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Call			2,999.69000	2.99969	2,992,340	7.37	0.00	0	0

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	7.40	Put			1,130.78000	1.13078	1,120,150	7.37	0.00	0	4,350
R186	On	07/05/2015	Bond Future	8.25	Put			56.96000	0.05696	55,110	7.66	0.00	0	0
R186	On	07/05/2015	Bond Future	7.45	Call			3,299.57000	3.29957	3,292,690	7.39	0.00	0	0
R186	On	07/05/2015	Bond Future	7.45	Put			986.18000	0.98618	976,020	7.39	0.00	0	4,400
R186	On	07/05/2015	Bond Future	7.80	Call			5,699.94000	5.69994	5,697,140	7.56	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Put			335.13000	0.33513	329,050	7.56	0.00	0	300
R186	On	07/05/2015	Bond Future	8.24	Call			9,116.15000	9.11615	9,117,510	7.66	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			59.61000	0.05961	57,690	7.66	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			9,195.59000	9.19559	9,197,020	7.66	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			7,308.29000	7.30829	7,306,100	7.73	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			572.21000	0.57221	567,340	7.73	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			7,378.45000	7.37845	7,376,310	7.73	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			559.56000	0.55956	554,740	7.73	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			7,447.74000	7.44774	7,445,670	7.73	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			546.11000	0.54611	541,360	7.73	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			13,999.42000	13.99942	14,001,310	7.73	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			40.16000	0.04016	39,370	7.73	0.00	0	2,500
R186	On	05/11/2015	Bond Future	8.24	Put			590.98000	0.59098	587,580	7.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			9,318.93000	9.31893	9,316,280	7.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			579.12000	0.57912	575,760	7.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			9,386.85000	9.38685	9,384,230	7.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			567.46000	0.56746	564,130	7.48	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			14,610.35000	14.61035	14,609,980	7.48	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			103.28000	0.10328	102,200	7.48	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			9,251.14000	9.25114	9,248,450	7.48	0.00	0	0
Total R186 Option												0.00	0	41,100
Total For R186												143,950,510.70	1,130	87,245
R197	On	05/02/2015	Bond Future			286.00102	286.00102	286.03500	286.03500			0.00	0	0
R197	On	07/05/2015	Bond Future			290.47978	290.47978	290.51538	290.51538			0.00	0	888
R197	On	06/08/2015	Bond Future			289.31151	289.31151	289.34922	289.34922			0.00	0	0
Total R197 Future												0.00	0	888
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			2,955.00000	2.95500	2,988,980		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			2,965.00000	2.96500	2,998,980		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			2,975.00000	2.97500	3,008,980		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			3,484.62000	3.48462	3,520,220		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			3,494.62000	3.49462	3,530,220		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	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			3,474.62000	3.47462	3,510,220		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Call			1,349.22000	1.34922	1,311,510		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			1,339.22000	1.33922	1,301,510		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			1,359.22000	1.35922	1,321,510		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	888
R202	On	05/02/2015	Bond Future			236.83066	236.83066	235.83330	235.83330			0.00	0	58
R202	On	07/05/2015	Bond Future			240.53963	240.53963	239.52714	239.52714			0.00	0	50,926
R202	On	06/08/2015	Bond Future			241.38523	241.38523	240.35684	240.35684			0.00	0	0
Total R202 Future												0.00	0	50,984
R202	On	05/02/2015	Bond Future	233.01	Call			2,823.30000	2.82330	3,820,660		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			2,843.30000	2.84330	3,840,660		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			2,833.30000	2.83330	3,830,660		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			1,037.14000	1.03714	2,049,630		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			1,027.14000	1.02714	2,039,630		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			1,017.14000	1.01714	2,029,630		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			366.84000	0.36684	1,395,230		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			356.84000	0.35684	1,385,230		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			346.84000	0.34684	1,375,230		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	50,984
R2023	On	05/02/2015	Bond Future			6.92662	108.49979	6.91199	108.59175		5.21	0.00	0	6,873
R2023	On	07/05/2015	Bond Future			6.95179	106.26640	6.93647	106.36023		5.53	0.00	0	7,963
R2023	On	06/08/2015	Bond Future			6.95731	108.06455	6.94123	108.16049		5.35	0.00	0	0
Total R2023 Future												0.00	0	14,836
R2023	On	05/02/2015	Bond Future	8.76	Call			10,857.12000	10.85712	10,765,160	5.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/02/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000	5.73	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			10,747.42000	10.74742	10,655,460	5.73	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000	5.73	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			10,802.29000	10.80229	10,710,330	5.73	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000	5.73	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			11.90000	0.01190	12,440	5.93	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			7,128.87000	7.12887	7,035,550	5.93	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			11.27000	0.01127	11,780	5.93	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			7,184.35000	7.18435	7,091,000	5.93	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			10.66000	0.01066	11,140	5.93	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			7,073.38000	7.07338	6,980,090	5.93	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			11,801.80000	11.80180	11,705,990	5.74	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			66.83000	0.06683	69,490	5.74	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			2.90000	0.00290	3,030	5.74	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			7,479.10000	7.47910	7,385,980	5.74	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			71.40000	0.07140	74,220	5.74	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			7,531.23000	7.53123	7,438,030	5.74	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			69.08000	0.06908	71,820	5.74	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			7,583.38000	7.58338	7,490,100	5.74	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	15,747
R203	On	05/02/2015	Bond Future			6.28614	107.99260	6.28642	107.99192		1.71	0.00	0	9,989
R203	On	07/05/2015	Bond Future			6.28342	105.50882	6.28356	105.50851		1.72	0.00	0	4,964
R203	On	06/08/2015	Bond Future			6.21226	107.29447	6.21214	107.29471		1.56	0.00	0	0
R203	On	05/11/2015	Bond Future			6.06355	105.02125	6.06247	105.02316		1.44	0.00	0	0
Total R203 Future												0.00	0	14,953
R203	On	05/02/2015	Bond Future	7.69	Call			3,337.34000	3.33734	3,338,020	1.90	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			0.00000	0.00000	0,000	1.90	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			4,837.51000	4.83751	4,838,190	1.90	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.00000	0.00000	0,000	1.90	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			4,860.37000	4.86037	4,861,050	1.90	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.00000	0.00000	0,000	1.90	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			4,883.22000	4.88322	4,883,900	1.90	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.00000	0.00000	0,000	1.90	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			2,131.94000	2.13194	2,132,040	1.87	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			5.65000	0.00565	5,440	1.87	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			2,089.64000	2.08964	2,089,720	1.87	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			6.34000	0.00634	6,110	1.87	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			2,110.81000	2.11081	2,110,900	1.87	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			6.01000	0.00601	5,790	1.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/08/2015	Bond Future	6.76	Call			1,221.79000	1.22179	1,220,630	1.68	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			141.91000	0.14191	140,990	1.68	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			1,189.79000	1.18979	1,188,610	1.68	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			149.08000	0.14908	148,140	1.68	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			1,205.76000	1.20576	1,204,590	1.68	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			145.46000	0.14546	144,530	1.68	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			480.53000	0.48053	478,680	1.44	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			573.27000	0.57327	573,330	1.44	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			463.02000	0.46302	461,190	1.44	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			591.14000	0.59114	591,220	1.44	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			471.55000	0.47155	469,710	1.44	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			581.98000	0.58198	582,050	1.44	0.00	0	0
Total R203 Option												0.00	0	55
Total For R203												0.00	0	15,008
R2030	On	05/02/2015	Bond Future			7.52180	104.47012	7.51223	104.55780			0.00	0	1,918
R2030	On	07/05/2015	Bond Future			7.55826	106.09740	7.54837	106.18676			0.00	0	5,625
R2030	On	06/08/2015	Bond Future			7.58281	103.88367	7.57255	103.97517			0.00	0	0
Total R2030 Future												0.00	0	7,543
R2030	On	05/02/2015	Bond Future	9.24	Call			14,290.90000	14.29090	14,203,220		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			14,365.30000	14.36530	14,277,620		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			14,439.61000	14.43961	14,351,930		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			10,039.31000	10.03931	9,949,950		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			10,117.68000	10.11768	10,028,320		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			10,195.95000	10.19595	10,106,590		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			1,654.16000	1.65416	1,562,660		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			1,479.42000	1.47942	1,387,920		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			1,566.84000	1.56684	1,475,340		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	7,543
R2032	On	05/02/2015	Bond Future			7.69189	108.26408	7.68735	108.30854			0.00	0	15
R2032	On	07/05/2015	Bond Future			7.72948	105.79583	7.72478	105.84129			0.00	0	15

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	06/08/2015	Bond Future			7.75509	107.58670	7.75020	107.63347			0.00	0	0
R2032	On	05/11/2015	Bond Future			7.76857	105.33044	7.76336	105.37980			0.00	0	0
Total R2032 Future												0.00	0	30
R2032	On	05/02/2015	Bond Future	8.51	Call			7,633.70000	7.63370	7,589,240		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			7,457.81000	7.45781	7,413,350		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			7,545.81000	7.54581	7,501,350		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			7,216.93000	7.21693	7,171,470		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			7,042.19000	7.04219	6,996,730		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			7,129.62000	7.12962	7,084,160		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			6,834.54000	6.83454	6,787,770		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			6,921.27000	6.92127	6,874,500		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			6,747.70000	6.74770	6,700,930		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Call			2,208.74000	2.20874	2,159,380		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Call			2,300.60000	2.30060	2,251,240		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Call			2,116.76000	2.11676	2,067,400		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	30
R2037	On	05/02/2015	Bond Future			7.75177	108.06790	7.77224	107.84101			0.00	0	21,746
R2037	On	07/05/2015	Bond Future			7.78832	109.75113	7.80929	109.52112			0.00	0	32,860
R2037	On	06/08/2015	Bond Future			7.81483	107.34872	7.83631	107.11530			0.00	0	0
R2037	On	05/11/2015	Bond Future			7.82712	109.24730	7.84896	109.01155			0.00	0	0
Total R2037 Future												0.00	0	54,606
R2037	On	05/02/2015	Bond Future	9.49	Call			16,683.10000	16.68310	16,909,990		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			16,767.97000	16.76797	16,994,860		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			16,852.71000	16.85271	17,079,600		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	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	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Call			11,816.11000	11.81611	12,046,120		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Call			11,907.34000	11.90734	12,137,350		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			11,998.44000	11.99844	12,228,450		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			9,340.55000	9.34055	9,573,970		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			9,151.95000	9.15195	9,385,370		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			9,246.32000	9.24632	9,479,740		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Call			1,714.13000	1.71413	1,949,880		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			1,503.54000	1.50354	1,739,290		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			1,608.92000	1.60892	1,844,670		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	54,606
R204	On	05/02/2015	Bond Future			6.48632	106.20434	6.48162	106.22066		2.67	0.00	0	7,797
R204	On	07/05/2015	Bond Future			6.50290	107.85863	6.49772	107.87554		2.63	70,108,109.50	650	9,332
R204	On	06/08/2015	Bond Future			6.47976	105.64610	6.47396	105.66384		2.60	0.00	0	0
R204	On	05/11/2015	Bond Future			6.41045	107.51367	6.40355	107.53340		2.48	0.00	0	0
Total R204 Future												70,108,109.50	650	17,129
R204	On	05/02/2015	Bond Future	8.24	Call			5,895.97000	5.89597	5,879,650	2.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			0.00000	0.00000	0,000	2.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			5,928.32000	5.92832	5,912,000	2.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			0.00000	0.00000	0,000	2.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			5,960.66000	5.96066	5,944,340	2.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			0.00000	0.00000	0,000	2.95	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			3,190.68000	3.19068	3,173,710	2.85	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			10.78000	0.01078	10,720	2.85	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			3,221.57000	3.22157	3,204,600	2.85	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			10.23000	0.01023	10,170	2.85	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			3,252.42000	3.25242	3,235,450	2.85	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			9.66000	0.00966	9,600	2.85	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			5,723.79000	5.72379	5,706,050	2.82	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			1.72000	0.00172	1,720	2.82	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			3,814.96000	3.81496	3,797,390	2.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/08/2015	Bond Future	7.74	Put			28.43000	0.02843	28,600	2.82	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			3,843.18000	3.84318	3,825,600	2.82	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			27.42000	0.02742	27,580	2.82	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			3,871.41000	3.87141	3,853,830	2.82	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			26.43000	0.02643	26,590	2.82	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			736.44000	0.73644	726,260	2.48	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			1,147.81000	1.14781	1,157,360	2.48	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			710.79000	0.71079	700,810	2.48	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			1,179.64000	1.17964	1,189,390	2.48	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			723.55000	0.72355	713,470	2.48	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			1,163.66000	1.16366	1,173,310	2.48	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												70,108,109.50	650	17,828
R2044	On	05/02/2015	Bond Future			7.82169	110.82053	7.85716	110.38230			0.00	0	100
R2044	On	07/05/2015	Bond Future			7.85675	112.54665	7.89307	112.10197			0.00	0	9,492
R2044	On	06/08/2015	Bond Future			7.88258	110.06622	7.91975	109.61465			0.00	0	0
R2044	On	05/11/2015	Bond Future			7.89528	112.01290	7.93315	111.55508			0.00	0	0
Total R2044 Future												0.00	0	9,592
R2044	On	05/02/2015	Bond Future	9.01	Call			12,806.69000	12.80669	13,244,920		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			12,606.29000	12.60629	13,044,520		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			12,706.58000	12.70658	13,144,810		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			12,240.59000	12.24059	12,685,270		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			12,340.55000	12.34055	12,785,230		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			12,140.47000	12.14047	12,585,150		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			9,439.22000	9.43922	9,890,790		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			9,230.60000	9.23060	9,682,170		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			9,335.00000	9.33500	9,786,570		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			3,709.95000	3.70995	4,167,770		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			3,823.62000	3.82362	4,281,440		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	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
R2044	On	05/11/2015	Bond Future	8.24	Call			3,596.06000	3.59606	4,053,880		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	9,592
R2048	On	05/02/2015	Bond Future			7.81168	114.98976	7.84715	114.53390			2,312,559,063.36	20,111	4,229
R2048	On	07/05/2015	Bond Future			7.84312	112.35129	7.87940	111.88879			1,312,150,715.91	11,679	24,409
R2048	On	06/08/2015	Bond Future			7.86515	114.25243	7.90224	113.78267			145,900,353.11	1,277	1,277
R2048	On	05/11/2015	Bond Future			7.87924	111.83697	7.91703	111.36059			0.00	0	0
Total R2048 Future												3,770,610,132.38	33,067	29,915
R2048	On	05/02/2015	Bond Future	9.49	Call			18,036.75000	18.03675	18,492,610		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			18,130.45000	18.13045	18,586,310		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			18,223.97000	18.22397	18,679,830		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	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call			15,205.70000	15.20570	15,668,200		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			15,303.69000	15.30369	15,766,190		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Call			15,401.50000	15.40150	15,864,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			9,868.16000	9.86816	10,337,920		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			9,975.32000	9.97532	10,445,080		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			9,760.80000	9.76080	10,230,560		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Call			910.00000	0.91000	1,386,380		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Call			1,033.71000	1.03371	1,510,090		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Call			1,157.17000	1.15717	1,633,550		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												3,770,610,132.38	33,067	29,915
R207	On	05/02/2015	Bond Future			6.62651	103.09884	6.61686	103.13950		3.51	0.00	0	15,242
R207	On	07/05/2015	Bond Future			6.65076	104.70472	6.64040	104.74640		3.46	0.00	0	26,987
R207	On	06/08/2015	Bond Future			6.64436	102.83291	6.63317	102.87581		3.43	0.00	0	0
R207	On	05/11/2015	Bond Future			6.60026	104.65097	6.58787	104.69626		3.30	0.00	0	0
Total R207 Future												0.00	0	42,229

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/02/2015	Bond Future	8.49	Call			7,538.26000	7.53826	7,497,600	3.87	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000	3.87	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			7,576.66000	7.57666	7,536,000	3.87	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000	3.87	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			7,615.04000	7.61504	7,574,380	3.87	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000	3.87	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			6,273.65000	6.27365	6,231,970	3.74	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			0.29000	0.00029	0,290	3.74	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			4,282.87000	4.28287	4,241,400	3.74	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			9.66000	0.00966	9,870	3.74	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			6,199.13000	6.19913	6,157,450	3.74	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			0.34000	0.00034	0,340	3.74	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			6,236.39000	6.23639	6,194,720	3.74	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			0.31000	0.00031	0,320	3.74	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			3,270.64000	3.27064	3,231,420	3.69	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			158.84000	0.15884	162,520	3.69	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			4,207.35000	4.20735	4,166,110	3.70	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			67.90000	0.06790	69,560	3.70	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			4,241.62000	4.24162	4,200,330	3.70	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			65.70000	0.06570	67,310	3.70	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			4,275.93000	4.27593	4,234,590	3.70	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			63.57000	0.06357	65,130	3.70	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			3,313.13000	3.31313	3,273,990	3.54	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			289.71000	0.28971	295,860	3.54	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			4,255.68000	4.25568	4,213,750	3.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			146.68000	0.14668	150,040	3.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			4,287.00000	4.28700	4,244,990	3.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			143.22000	0.14322	146,500	3.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			4,318.36000	4.31836	4,276,290	3.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			139.82000	0.13982	143,040	3.56	0.00	0	0
Total R207 Option												0.00	0	189
Total For R207												0.00	0	42,418
R208	On	05/02/2015	Bond Future			6.75648	102.42318	6.74682	102.47107		4.25	602,145,875.22	5,879	13,144
R208	On	07/05/2015	Bond Future			6.78037	100.61928	6.77013	100.66829		4.42	591,540,747.12	5,879	62,202
R208	On	06/08/2015	Bond Future			6.77985	102.32238	6.76895	102.37272		4.25	0.00	0	0
R208	On	05/11/2015	Bond Future			6.75396	100.72880	6.74211	100.78161		4.24	0.00	0	0
Total R208 Future												1,193,686,622.34	11,758	75,346
R208	On	05/02/2015	Bond Future	8.51	Call			8,296.54000	8.29654	8,248,650	4.68	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000	4.68	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			8,207.25000	8.20725	8,159,360	4.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/02/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000	4.68	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			8,251.91000	8.25191	8,204,020	4.68	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000	4.68	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			6.32000	0.00632	6,430	4.76	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			5,733.32000	5.73332	5,684,410	4.76	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			5.96000	0.00596	6,060	4.76	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			5,644.89000	5.64489	5,596,000	4.76	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			6.70000	0.00670	6,820	4.76	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			5,689.11000	5.68911	5,640,210	4.76	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			5,514.48000	5.51448	5,465,560	4.57	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			61.87000	0.06187	63,290	4.57	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			5,555.60000	5.55560	5,506,630	4.57	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			59.84000	0.05984	61,210	4.57	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			5,596.73000	5.59673	5,547,720	4.57	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			57.86000	0.05786	59,190	4.57	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			9,078.90000	9.07890	9,028,600	4.57	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			2.02000	0.00202	2,060	4.57	0.00	0	198
R208	On	05/11/2015	Bond Future	8.48	Put			40.09000	0.04009	41,040	4.56	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			4,595.67000	4.59567	4,548,230	4.56	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			264.07000	0.26407	269,440	4.56	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			4,632.12000	4.63212	4,584,580	4.56	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			258.28000	0.25828	263,550	4.56	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			4,668.65000	4.66865	4,621,010	4.56	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			252.59000	0.25259	257,760	4.56	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			7,437.59000	7.43759	7,385,730	4.56	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												1,193,686,622.34	11,758	77,744
R209	On	05/02/2015	Bond Future			7.70164	87.23984	7.71706	87.09843		10.88	860,359,302.08	9,862	6,505
R209	On	07/05/2015	Bond Future			7.73408	85.45130	7.74986	85.30790		11.81	842,122,561.50	9,855	14,339
R209	On	06/08/2015	Bond Future			7.75609	86.89773	7.77220	86.75241		11.59	0.00	0	0
R209	On	05/11/2015	Bond Future			7.76762	85.28366	7.78396	85.13711		11.80	0.00	0	0
Total R209 Future												1,702,481,863.58	19,717	20,844
R209	On	05/02/2015	Bond Future	9.25	Call			12,463.78000	12.46378	12,605,190	11.83	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000	11.83	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			12,535.67000	12.53567	12,677,080	11.83	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000	11.83	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			10,629.90000	10.62990	10,771,310	11.83	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000	11.83	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			12,391.78000	12.39178	12,533,190	11.83	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000	11.83	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
R209	On	07/05/2015	Bond Future	8.99	Put			42.53000	0.04253	38,280	12.54	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			10,339.58000	10.33958	10,478,890	12.54	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			40.75000	0.04075	36,660	12.54	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			10,412.44000	10.41244	10,551,890	12.54	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			39.05000	0.03905	35,100	12.54	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			10,266.69000	10.26669	10,405,840	12.54	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			16,346.88000	16.34688	16,490,700	12.31	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			19.82000	0.01982	18,320	12.31	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			10,254.84000	10.25484	10,386,640	12.31	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			264.34000	0.26434	250,820	12.31	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			10,322.83000	10.32283	10,454,900	12.31	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			257.84000	0.25784	244,590	12.31	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			10,390.85000	10.39085	10,523,180	12.31	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			251.48000	0.25148	238,490	12.31	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			2,663.49000	2.66349	2,599,490	11.97	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			4,530.51000	4.53051	4,613,630	11.98	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			2,627.66000	2.62766	2,564,230	11.98	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			4,581.61000	4.58161	4,665,290	11.99	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			2,592.23000	2.59223	2,529,360	11.99	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			4,479.67000	4.47967	4,562,220	11.97	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												1,702,481,863.58	19,717	23,758
R210	On	05/02/2015	Bond Future			175.85785	175.85785	175.87880	175.87880			0.00	0	0
R210	On	07/05/2015	Bond Future			176.54892	176.54892	176.57091	176.57091			0.00	0	618
R210	On	06/08/2015	Bond Future			179.55064	179.55064	179.57384	179.57384			0.00	0	0
Total R210 Future												0.00	0	618
R210	On	05/02/2015	Bond Future	175.01	Call			868.80000	0.86880	847,850		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			888.80000	0.88880	867,850		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			878.80000	0.87880	857,850		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			419.09000	0.41909	441,080		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			429.09000	0.42909	451,080		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			439.09000	0.43909	461,080		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Call			583.84000	0.58384	560,640		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	06/08/2015	Bond Future	178.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			573.84000	0.57384	550,640		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			563.84000	0.56384	540,640		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	618
R211	On	05/02/2015	Bond Future			130.32046	130.32046	130.33685	130.33685			0.00	0	0
R211	On	07/05/2015	Bond Future			132.36124	132.36124	132.37833	132.37833			0.00	0	1,120
R211	On	06/08/2015	Bond Future			132.97915	132.97915	132.99718	132.99718			0.00	0	0
Total R211 Future												0.00	0	1,120
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			2,663.15000	2.66315	2,679,540		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			2,673.15000	2.67315	2,689,540		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	05/02/2015	Bond Future	132.99	Put			2,653.15000	2.65315	2,669,540		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			2,631.67000	2.63167	2,648,760		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			2,611.67000	2.61167	2,628,760		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			2,621.67000	2.62167	2,638,760		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			2,002.82000	2.00282	2,020,850		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			2,012.82000	2.01282	2,030,850		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			1,992.82000	1.99282	2,010,850		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/02/2015	Bond Future			136.12269	136.12269	136.00886	136.00886			0.00	0	1,621
R212	On	07/05/2015	Bond Future			138.25433	138.25433	138.13914	138.13914			0.00	0	1,190
R212	On	06/08/2015	Bond Future			138.81311	138.81311	138.69662	138.69662			0.00	0	0
Total R212 Future												0.00	0	2,811
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			1,991.14000	1.99114	1,877,310		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			2,001.14000	2.00114	1,887,310		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			1,981.14000	1.98114	1,867,310		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	07/05/2015	Bond Future	141.01	Put		2,870.86000	2.87086	2,755,670		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		2,850.86000	2.85086	2,735,670		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		2,860.86000	2.86086	2,745,670		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Call		0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Call		0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put		2,293.38000	2.29338	2,176,890		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call		0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put		2,303.38000	2.30338	2,186,890		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call		0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put		2,313.38000	2.31338	2,196,890		0.00	0	0
Total R212 Option											0.00	0	0
Total For R212											0.00	0	2,811
R213	On	05/02/2015	Bond Future			7.56679	97.92972	7.55722	98.01462	9.11	1,388,545,499.88	14,179	12,579
R213	On	07/05/2015	Bond Future			7.59954	95.91140	7.58967	95.99794	9.87	1,348,802,018.20	14,063	16,356
R213	On	06/08/2015	Bond Future			7.62054	97.53432	7.61033	97.62289	9.66	0.00	0	0
R213	On	05/11/2015	Bond Future			7.63178	95.71017	7.62112	95.80178	9.78	0.00	0	0
Total R213 Future											2,737,347,518.08	28,242	28,935
R213	On	05/02/2015	Bond Future	9.24	Call		13,424.30000	13.42430	13,339,400	9.93	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put		0.00000	0.00000	0,000	9.93	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call		13,495.74000	13.49574	13,410,840	9.93	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put		0.00000	0.00000	0,000	9.93	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call		13,567.09000	13.56709	13,482,190	9.93	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put		0.00000	0.00000	0,000	9.93	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call		9,433.19000	9.43319	9,347,230	10.50	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put		49.60000	0.04960	50,180	10.50	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call		9,506.78000	9.50678	9,420,790	10.50	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put		47.49000	0.04749	48,040	10.50	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call		9,580.34000	9.58034	9,494,320	10.50	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put		45.45000	0.04545	45,970	10.50	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call		7,741.99000	7.74199	7,661,470	10.26	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put		517.02000	0.51702	525,070	10.26	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call		7,808.60000	7.80860	7,727,910	10.27	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put		506.02000	0.50602	513,900	10.27	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call		7,874.41000	7.87441	7,793,550	10.27	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put		494.32000	0.49432	502,030	10.27	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call		3,815.30000	3.81530	3,757,730	9.93	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put		2,800.55000	2.80055	2,834,590	9.93	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call		3,862.47000	3.86247	3,804,530	9.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/11/2015	Bond Future	7.75	Put			2,763.05000	2.76305	2,796,720	9.94	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			3,909.92000	3.90992	3,851,630	9.95	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			2,725.94000	2.72594	2,759,260	9.95	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												2,737,347,518.08	28,242	28,935
R214	On	05/02/2015	Bond Future			7.75164	89.00131	7.76707	88.84900		11.70	866,961,760.71	9,741	5,434
R214	On	07/05/2015	Bond Future			7.78215	87.09704	7.79791	86.94268		12.72	848,412,266.64	9,741	15,537
R214	On	06/08/2015	Bond Future			7.80309	88.57089	7.81917	88.41439		12.50	0.00	0	0
R214	On	05/11/2015	Bond Future			7.81604	86.84176	7.83234	86.68385		12.74	0.00	0	0
Total R214 Future												1,715,374,027.35	19,482	20,971
R214	On	05/02/2015	Bond Future	9.49	Call			14,620.89000	14.62089	14,773,200	12.71	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000	12.71	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			14,693.56000	14.69356	14,845,870	12.71	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000	12.71	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			14,766.11000	14.76611	14,918,420	12.71	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000	12.71	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			11,711.35000	11.71135	11,862,080	13.50	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			35.34000	0.03534	31,710	13.50	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			11,787.01000	11.78701	11,937,870	13.50	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			33.89000	0.03389	30,390	13.50	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			11,862.59000	11.86259	12,013,570	13.50	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			32.49000	0.03249	29,110	13.50	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			8,939.41000	8.93941	9,070,030	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			601.59000	0.60159	575,710	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			9,008.87000	9.00887	9,139,920	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			588.67000	0.58867	563,220	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			8,869.08000	8.86908	8,999,300	13.25	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			613.77000	0.61377	587,490	13.25	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			3,147.62000	3.14762	3,075,530	12.93	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			4,704.83000	4.70483	4,791,260	12.94	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			3,106.88000	3.10688	3,035,400	12.94	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			4,758.05000	4.75805	4,845,080	12.95	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			3,066.29000	3.06629	2,995,410	12.95	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			4,651.59000	4.65159	4,737,410	12.93	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												1,715,374,027.35	19,482	20,971
Total for Bond												11,340,385,272.77	114,100	521,245
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR03/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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R157 Future										0.00	0	0
Total For R208/R157										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 05/02/2015 GOVI			506.38500	506.38500	506.36900	506.36900				192,426,300.00	38	176
GOVI On 07/05/2015 GOVI			514.26800	514.26800	514.25400	514.25400				195,421,840.00	38	337
GOVI On 06/08/2015 GOVI			522.87300	522.87300	522.86100	522.86100				0.00	0	29
GOVI On 05/11/2015 GOVI			532.19100	532.19100	532.18700	532.18700				0.00	0	0
Total GOVI Future										387,848,140.00	76	542
GOVI On 05/02/2015 GOVI	459.99	Call			463,790.00000	46.37900	463,950,000			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			463,690.00000	46.36900	463,850,000			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			463,590.00000	46.35900	463,750,000			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	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			642,540.00000	64.25400	642,680,000			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			642,440.00000	64.24400	642,580,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Call			642,640.00000	64.26400	642,780,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			228,610.00000	22.86100	228,730,000			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			228,510.00000	22.85100	228,630,000			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			228,710.00000	22.87100	228,830,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Call			21,870.00000	2.18700	21,910,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 05/11/2015 GOVI	530.01	Call			21,770.00000	2.17700	21,810,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Call			21,970.00000	2.19700	22,010,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									387,848,140.00	76	542
Total for GOVI									387,848,140.00	76	542
AL12 On 05/02/2015 Index Future			584.02600	584.02600	583.30700	583.30700			0.00	0	0
AL12 On 07/05/2015 Index Future			593.11900	593.11900	592.39000	592.39000			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			461.57100	461.57100	461.72500	461.72500			0.00	0	4
AL37 On 07/05/2015 Index Future			468.75700	468.75700	468.91500	468.91500		14,062,710.00		3	119
AL37 On 06/08/2015 Index Future			476.60000	476.60000	476.76300	476.76300			0.00	0	0
Total AL37 Future								14,062,710.00		3	123
Total For AL37								14,062,710.00		3	123
AL7T On 05/02/2015 Index Future			559.78300	559.78300	559.90900	559.90900			0.00	0	2
AL7T On 07/05/2015 Index Future			568.49800	568.49800	568.62900	568.62900			0.00	0	3
AL7T On 06/08/2015 Index Future			578.01000	578.01000	578.14500	578.14500			0.00	0	0
Total AL7T Future									0.00	0	5
Total For AL7T									0.00	0	5
ALBI On 05/02/2015 Index Future			511.42900	511.42900	511.26600	511.26600		429,600,360.00		84	21
ALBI On 07/05/2015 Index Future			519.39200	519.39200	519.22800	519.22800		436,289,280.00		84	693
ALBI On 06/08/2015 Index Future			528.08200	528.08200	527.91800	527.91800			0.00	0	0
ALBI On 05/11/2015 Index Future			537.49300	537.49300	537.33400	537.33400			0.00	0	0
Total ALBI Future								865,889,640.00		168	714
Total For ALBI								865,889,640.00		168	714
IGOV On 05/02/2015 Index Future			223.68100	223.68100	223.33200	223.33200		975,249,160.00		436	9
IGOV On 07/05/2015 Index Future			227.18200	227.18200	226.82900	226.82900		779,234,260.00		343	1,074
IGOV On 06/08/2015 Index Future			231.00200	231.00200	230.64300	230.64300		214,831,860.00		93	93
IGOV On 05/11/2015 Index Future			235.13600	235.13600	234.77500	234.77500			0.00	0	0
Total IGOV Future								1,969,315,280.00		872	1,176
Total For IGOV								1,969,315,280.00		872	1,176
ILBI On 05/02/2015 Index Future			605.80100	605.80100	604.86000	604.86000		963,223,590.00		159	0
ILBI On 07/05/2015 Index Future			615.56000	615.56000	614.60600	614.60600			0.00	0	0
ILBI On 06/08/2015 Index Future			625.75200	625.75200	624.78300	624.78300		994,945,680.00		159	159
Total ILBI Future								1,958,169,270.00		318	159
Total For ILBI								1,958,169,270.00		318	159

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Index									4,807,436,900.00	1,361	2,177
JIBAR F On 18/02/2015 Jibar Future			6.07000	93.93000	6.10000	93.90000			0.00	0	0
JIBAR F On 18/03/2015 Jibar Future			6.03000	93.97000	6.06000	93.94000			0.00	0	2,850
JIBAR F On 15/04/2015 Jibar Future			5.99000	94.01000	6.02000	93.98000			0.00	0	0
JIBAR F On 20/05/2015 Jibar Future			5.96000	94.04000	5.99000	94.01000			0.00	0	0
JIBAR F On 17/06/2015 Jibar Future			5.95000	94.05000	5.98000	94.02000			0.00	0	5,000
JIBAR F On 15/07/2015 Jibar Future			5.95000	94.05000	5.98000	94.02000			0.00	0	0
JIBAR F On 16/09/2015 Jibar Future			5.96000	94.04000	6.00000	94.00000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			6.05000	93.95000	6.08000	93.92000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			6.17000	93.83000	6.20000	93.80000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			6.28000	93.72000	6.31000	93.69000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			6.41000	93.59000	6.44000	93.56000			0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			6.51000	93.49000	6.54000	93.46000			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 :									16,535,670,312.77	115,537	531,814
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.70338			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			6.55500	103.14379	6.55500	103.12558			0.00	0	0
Total AA03 SPOT									0.00	0	0
Total For AA03									0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.89085			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			7.67000	109.05582	7.67000	109.03316			3,068,000,000,000.00	400,000,000	500,000,000
Total AA05 SPOT									3,068,000,000,000.00	400,000,000	500,000,000
Total For AA05									3,068,000,000,000.00	400,000,000	500,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.44794			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			8.21500	109.03852	8.21500	109.01440			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	105.28100	10.00000	105.25400			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.60724				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	101.70229				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			8.53500	100.98027	8.53500	100.95696				0.00	0	0
Total AB013 SPOT										0.00	0	0
Total For AB013										0.00	0	0
AB014L On 19/11/2024 Spot Bond			100.00000	11.39383	100.00000	11.36623				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	102.30061	10.84000	102.27078				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	0.01447	100.00000	0.01444				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2015 Spot Bond			100.00000	99.72678	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB06 On 27/03/2015 Spot Bond			6.67500	103.12590	6.67500	103.10720				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	100.55010					0.00	0	300,000,000
Total AB08 SPOT										0.00	0	300,000,000
Total For AB08										0.00	0	300,000,000
AB09 On 03/05/2017 Spot Bond			7.93500	107.39546	7.93500	107.37237				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	106.36400	10.00000	106.33600				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	125.91079	2.35000	272.68829				0.00	0	634,000,000
Total ABCPI3 SPOT										0.00	0	634,000,000

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 ABCPI3										0.00	0	634,000,000
ABFN0 On 25/02/2015 Spot Bond				100.00000	0.00000	101.62220				0.00	0	0
Total ABFN04 SPOT										0.00	0	0
Total For ABFN04										0.00	0	0
ABFN0 On 17/03/2016 Spot Bond				100.00000	0.00000	101.49078				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	101.03956				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	101.08034				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	101.10739				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	98.50759				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	100.33010				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	100.00958				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	92.90234	100.00000	92.67007				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	173.54236	2.09000	173.53245				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	163.86473	2.76000	163.85246				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	174.70080	2.17000	174.69044				0.00	0	0
Total ABN09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	186.71971	1.82000	186.71042				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			7.28125	81.11432	7.28125	81.09870				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			7.28125	81.11432	7.28125	81.09870				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	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	100.98107				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	100.61875				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	100.47631				0.00	0	0
Total ABN48 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	100.75844				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			6.84500	109.21349	6.84500	109.19319				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.44529				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			2.66500	94.23739	2.66500	108.24580				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			2.45000	102.59692	2.45000	161.90372				0.00	0	0
Total ABN62 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.31000	117.90486	2.31000	216.22047				0.00	0	600,000,000
Total ABN63 SPOT										0.00	0	600,000,000
Total For ABN63										0.00	0	600,000,000
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
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			8.52000	98.97058	8.52000	98.94777				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	101.74901				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	105.15500				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	107.40843	9.63000	107.38069				0.00	0	0
Total ABN76 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.56500	115.57870	8.56500	115.55208				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			7.92000	96.77133	7.92000	96.75068				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			8.66000	114.81500	8.66000	114.78827				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.22422			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.06536			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			7.43500	110.53511	7.43500	110.51282		743,500,000,000.00	100,000,000	1,681,800,000	
Total ABS10 SPOT								743,500,000,000.00	100,000,000	1,681,800,000	
Total For ABS10								743,500,000,000.00	100,000,000	1,681,800,000	
ABS11 On 09/04/2021 Spot Bond			7.92500	110.32249	7.92500	110.29894		7,925,000,000,000.00	1,000,000,000	500,000,000	
Total ABS11 SPOT								7,925,000,000,000.00	1,000,000,000	500,000,000	
Total For ABS11								7,925,000,000,000.00	1,000,000,000	500,000,000	
ABS5 On 01/05/2015 Spot Bond			6.71500	102.56499	6.71500	102.54641		0.00	0	0	
Total ABS5 SPOT								0.00	0	0	
Total For ABS5								0.00	0	0	
ABS6 On 01/06/2020 Spot Bond			8.00500	102.32167	8.00500	102.29961		640,400,000,000.00	80,000,000	807,300,000	
Total ABS6 SPOT								640,400,000,000.00	80,000,000	807,300,000	
Total For ABS6								640,400,000,000.00	80,000,000	807,300,000	
ABS7 On 11/09/2026 Spot Bond			8.76000	103.87126	8.76000	103.84666		25,579,200,000,000.00	2,920,000,000	1,460,000,000	
Total ABS7 SPOT								25,579,200,000,000.00	2,920,000,000	1,460,000,000	
Total For ABS7								25,579,200,000,000.00	2,920,000,000	1,460,000,000	
ABS9 On 17/03/2016 Spot Bond			7.03000	106.11434	7.03000	106.09408		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	218.20132	2.16000	276.44474		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			1.99000	126.07182	1.99000	128.87664		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			2.22500	129.06098	2.22500	131.64536		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	0.00670	100.00000	0.00669		0.00	0	0	
Total ACIF1U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACIF1U										0.00	0	0
ACL011 On 30/06/2015 Spot Bond			100.00000	89.47700	100.00000	89.26087				0.00	0	0
Total ACL01U SPOT										0.00	0	0
Total For ACL01U										0.00	0	0
ACL028 On 15/09/2015 Spot Bond			11.00500	106.75706	11.00500	106.72547				7,065,210,000,000.00	642,000,000	321,000,000
Total ACL028 SPOT										7,065,210,000,000.00	642,000,000	321,000,000
Total For ACL028										7,065,210,000,000.00	642,000,000	321,000,000
ACL029 On 20/08/2015 Spot Bond				100.00000	0.00000	102.13713				0.00	0	0
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL021 On 20/03/2018 Spot Bond			100.00000	6.19235	100.00000	6.17701				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL032 On 20/08/2015 Spot Bond				100.00000	0.00000	102.18967				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL036 On 20/08/2015 Spot Bond				100.00000	0.00000	102.93527				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL031 On 20/03/2016 Spot Bond			100.00000	36.90925	100.00000	36.81786				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	102.08458				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	67.91951	11.00000	67.90009				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL041 On 20/06/2016 Spot Bond			100.00000	36.90925	100.00000	36.81786				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL075 On 20/09/2015 Spot Bond				100.00000	0.00000	101.07554				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	101.17673				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.03040				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	101.06091				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	101.07432				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	100.13805				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	100.13805				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	100.13880				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	100.13880				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	100.13728				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	94.06625				0.00	0	0
Total ACL088 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL088										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	106.36400	10.00000	106.33600				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 26/12/2015 Spot Bond				100.00000	0.00000	100.84825				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL092 On 20/12/2018 Spot Bond				100.00000	0.00000	101.04263				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	101.07290				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				100.00000	0.00000	101.08504				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.06066				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				100.00000	0.00000	101.00601				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			8.40500	107.37810	8.40500	107.61924				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 On 26/01/2021 Spot Bond				100.00000	0.00000	100.22934				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.87985				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL120 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL122 On 20/09/2016 Spot Bond				100.00000	0.00000	88.10498				0.00	0	0
Total ACL126 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL126									0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	178.96568			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	179.03873			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	101.03032			0.00	200,000,000	100,000,000
Total ACL129 SPOT									0.00	200,000,000	100,000,000
Total For ACL129									0.00	200,000,000	100,000,000
ACL130 On 20/09/2021 Spot Bond				100.00000	0.00000	102.02447			0.00	0	0
Total ACL130 SPOT									0.00	0	0
Total For ACL130									0.00	0	0
ACL131 On 02/09/2016 Spot Bond				100.00000	0.00000	101.44112			0.00	0	0
Total ACL131 SPOT									0.00	0	0
Total For ACL131									0.00	0	0
ACL132 On 20/09/2021 Spot Bond				100.00000	0.00000	102.02356			0.00	0	0
Total ACL132 SPOT									0.00	0	0
Total For ACL132									0.00	0	0
ACL133 On 30/07/2017 Spot Bond				100.00000	0.00000	100.13670			0.00	0	0
Total ACL133 SPOT									0.00	0	0
Total For ACL133									0.00	0	0
ACL134 On 30/07/2017 Spot Bond				100.00000	0.00000	100.59450			0.00	0	0
Total ACL134 SPOT									0.00	0	0
Total For ACL134									0.00	0	0
ACL135 On 25/11/2020 Spot Bond			10.00000	106.36400	10.00000	106.33600			0.00	0	0
Total ACL135 JIBAR SPOT									0.00	0	0
Total For ACL135 JIBAR									0.00	0	0
ACL136 On 20/12/2016 Spot Bond				100.00000	0.00000	102.15967			0.00	532,690,000	518,085,000
Total ACL136 SPOT									0.00	532,690,000	518,085,000
Total For ACL136									0.00	532,690,000	518,085,000
ACL137 On 20/12/2016 Spot Bond				100.00000	0.00000	102.20994			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL138 On 20/12/2021 Spot Bond				100.00000	0.00000	101.03400			0.00	0	0
Total ACL138 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.06287				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	100.91700				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	100.89621				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	100.93657				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.01223				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.96947				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	100.92067				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	100.93412				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.90526	10.23000	103.87662				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.94739				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	100.92678				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL164 On 20/06/2017 Spot Bond				100.00000	0.00000	119.27792				0.00	0	0
Total ACL165 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.61000	105.52978	8.61000	105.50534				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.00850				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	116.94001	1.75000	117.05452				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	100.99133				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	100.93516				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	100.98115				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	101.01139				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	100.95090				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	101.22163				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	101.46599				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	102.57638				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	100.94000				0.00	0	0
Total ACL183 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.98949				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	101.00535				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	100.98707				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.03878				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	101.05463				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	101.26045				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	101.49204				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	101.05837				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	101.05837				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	101.10803				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	100.98720				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	101.11832				0.00	0	0
Total ACL197 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL197									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	102.93773			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10803			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	96.14721			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.07912			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	101.05974			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	129.19060			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	131.05350			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	100.92668			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	100.91820			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	101.50618			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	100.94121			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	100.96331			0.00	0	0
Total ACL213 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.98115				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	100.92789				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	100.92668				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.01936				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.36522				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.01857				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.13452				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	101.67232				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	101.29126				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	101.40633				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	25.46241	100.00000	25.40073				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	13.68743	100.00000	13.65354				0.00	0	0
Total AFS1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AFS1U									0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.54128			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.36291			0.00	0	0
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.39729			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.44307			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.34547			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			7.22000	101.25797	7.22000	101.23824			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.44042			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	100.50967			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			7.98000	105.46380	7.98000	105.44100		478,800,000,000.00		60,000,000	2,950,500,000
Total AIR01 SPOT								478,800,000,000.00		60,000,000	2,950,500,000
Total For AIR01								478,800,000,000.00		60,000,000	2,950,500,000
AIR02 On 30/04/2023 Spot Bond			8.66000	120.65910	8.66000	120.63100			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			6.72000	108.75301	6.72000	108.73316			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			8.26000	108.08480	8.26000	108.06064			0.00	0	0
Total AIR04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.57997	100.00000	14.54753				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			8.95500	110.49767	8.95500	110.47093				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			2.70000	166.34651	2.70000	166.33426				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.30915				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	101.13350				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	75.41322	100.00000	75.25773				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	100.82772				0.00	0	400,000,000
Total APF01 SPOT										0.00	0	400,000,000
Total For APF01										0.00	0	400,000,000
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.88949				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	100.99228				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	101.94786				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	100.90471				0.00	0	0
Total ASN007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN007										0.00	0	0
ASN007 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
ASN008 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN009 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN010 On 20/03/2019 Spot Bond				100.00000	0.00000	100.96947				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011 On 20/06/2017 Spot Bond				100.00000	0.00000	101.11209				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012 On 09/12/2015 Spot Bond				100.00000	0.00000	101.44598				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN013 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014 On 04/04/2017 Spot Bond				100.00000	0.00000	110.17500				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015 On 11/04/2017 Spot Bond				100.00000	0.00000	94.88000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016 On 09/03/2016 Spot Bond				100.00000	0.00000	103.35420				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017 On 09/06/2017 Spot Bond				100.00000	0.00000	94.06760				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020 On 07/12/2033 Spot Bond			2.56000	131.13337	2.56000	235.17623				0.00	0	0
Total ASN022 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	103.86269				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	108.96058				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	99.50821				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 14/08/2017 Spot Bond				100.00000	0.00000	94.41829				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	100.70630				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	101.01826				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	99.88917				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.57500	164.38912	2.57500	208.26636				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	29.26074	100.00000	29.19562				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38: On 20/12/2017 Spot Bond			100.00000	17.85283	100.00000	17.80862				0.00	0	0
Total ASN38U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	17.95579	100.00000	17.91133				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	17.49246	100.00000	17.44914				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.09490				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	100.85397				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	100.76625				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			8.08000	108.76846	8.08000	108.74480				0.00	0	200,000,000
Total BAW11 SPOT										0.00	0	200,000,000
Total For BAW11										0.00	0	200,000,000
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.06192				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.34202				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	101.81962				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	101.55970				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			8.49500	106.44833	8.49500	106.42401				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			7.08500	106.91834	7.08500	106.89789				0.00	0	444,300,000
Total BAW2 SPOT										0.00	0	444,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW2										0.00	0	444,300,000
BAW20 On 15/01/2016 Spot Bond			100.00000	54.07034	100.00000	53.93644				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	103.44692				0.00	0	145,000,000
Total BAW3 SPOT										0.00	0	145,000,000
Total For BAW3										0.00	0	145,000,000
BAW8 On 02/10/2017 Spot Bond			8.03500	107.91605	8.03500	107.89269				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			10.55768	103.40633	10.55768	102.47897				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			10.81993	101.57793	10.81993	101.36501				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			10.81173	101.56143	10.81173	101.36685				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	101.08076				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			10.80522	101.50075	10.80522	101.37197				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			11.04787	102.86178	11.04787	102.95190				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	101.10507				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	101.10507				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	101.10514				0.00	0	0
Total BAYA11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			10.80768	101.33244	10.80768	101.20030				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			10.79643	102.58788	10.79643	101.54709				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			10.81993	101.57793	10.81993	101.36501				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			10.58065	102.18898	10.58065	101.83505				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			9.70232	98.25348	9.70232	101.60200				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	101.05165				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	101.03063				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	101.03063				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	100.00602				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			9.45664	103.09821	9.45664	102.30955				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			10.81000	101.66107	10.81000	101.68515				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	101.00193				0.00	0	0
Total BAYA25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYA25									0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			10.73500	75.54567	10.73500	99.85154			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	100.00602			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	100.95943			0.00	0	0
Total BAYA29 SPOT									0.00	0	0
Total For BAYA29									0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	94.23523	9.28000	100.92162			0.00	0	0
Total BAYA30 SPOT									0.00	0	0
Total For BAYA30									0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	101.01628			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			10.48000	74.37880	10.48000	100.01683			0.00	0	0
Total BAYA32 SPOT									0.00	0	0
Total For BAYA32									0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	100.98757			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.01150			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.01150			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89588			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	100.97608			0.00	0	0
Total BAYA37 SPOT									0.00	0	0
Total For BAYA37									0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	101.03195			0.00	0	0
Total BAYA39 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA39										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00602				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				100.00000	0.00000	101.03195				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2017 Spot Bond				100.00000	0.00000	100.97800				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA4 On 31/03/2017 Spot Bond				100.00000	0.00000	100.99828				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond				100.00000	0.00000	101.03203				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA4 On 31/03/2015 Spot Bond				100.00000	0.00000	100.75995				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA4 On 30/09/2015 Spot Bond				100.00000	0.00000	100.81354				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB0 On 31/03/2016 Spot Bond			13.55768	103.66681	13.55768	102.75615				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB0 On 31/12/2016 Spot Bond			14.59427	102.66549	14.59427	102.75418				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			13.43646	102.90742	13.43646	102.24325				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	101.32096				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	101.32096				0.00	0	0
Total BAYB06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	101.32096				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	101.36831				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	101.15469				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	26.81979	100.00000	26.76891				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	20.48566	100.00000	20.43494				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	18.64426	100.00000	18.59809				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	11.50880	100.00000	11.48031				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	11.52067	100.00000	11.49183				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	13.91469	100.00000	13.88023				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	12.05684	100.00000	12.02698				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	100.32885				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	100.29870				0.00	0	0
Total BCJ04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.54741				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	100.57879				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	8.69519	100.00000	8.67366				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	8.69519	100.00000	8.67366				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP89U On 19/02/2015 Spot Bond			100.00000	96.56085	100.00000	96.30607				0.00	0	0
Total BCP89U SPOT										0.00	0	0
Total For BCP89U										0.00	0	0
BCP90U On 05/03/2015 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
Total BCP90U SPOT										0.00	0	0
Total For BCP90U										0.00	0	0
BCP91U On 23/04/2015 Spot Bond			100.00000	82.76644	100.00000	82.57919				0.00	0	0
Total BCP91U SPOT										0.00	0	0
Total For BCP91U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.06000	103.50246	2.06000	180.13488				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			7.18000	106.54783	7.18000	176.69074				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			7.18000	107.84630	7.18000	176.87096				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			7.56500	107.04060	7.56500	107.01876				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BD311E										0.00	0	0
BEER0: On 28/03/2018 Spot Bond			7.08000	102.69063	7.08000	102.67090				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	101.14052				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.31693				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.32300				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	100.34322				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	100.36342				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	100.41961				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	34.09403	100.00000	34.00961				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.12627				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.12869				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	100.12949				0.00	0	0
Total BG32A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.13913				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	100.15195				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	21.33867	100.00000	21.28583				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	21.33867	100.00000	21.28583				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	101.11621				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	101.13740				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			7.58500	105.80780	7.58500	105.78604				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	101.20096				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.31376				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	15.30661	100.00000	15.26871				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	15.30661	100.00000	15.26871				0.00	0	0
Total BG42YU SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.04097				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			10.15500	106.48669	10.15500	104.78844				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond			100.00000	0.01447	100.00000	0.01444			307,100,000,000,000.00	103,071,000,000	169,300,000,000	
Total BGL03 SPOT									17,100,000,000,000.00	103,071,000,000	169,300,000,000	
Total For BGL03									17,100,000,000,000.00	103,071,000,000	169,300,000,000	
BGL04 On 05/02/2025 Spot Bond			100.00000	11.64177	100.00000	8.72210			070,000,000,000,000.00	10,700,000,000	80,700,000,000	
Total BGL04 SPOT									10,000,000,000,000.00	10,700,000,000	80,700,000,000	
Total For BGL04									10,000,000,000,000.00	10,700,000,000	80,700,000,000	
BGR01 On 04/02/2016 Spot Bond			100.00000	54.02982	100.00000	50.09504			0.00	0	0	
Total BGR01 SPOT									0.00	0	0	
Total For BGR01									0.00	0	0	
BGR01 On 17/12/2015 Spot Bond			100.00000	59.07844	100.00000	58.96636			0.00	0	0	
Total BGR01U SPOT									0.00	0	0	
Total For BGR01U									0.00	0	0	
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.36091			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	100.38977			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			7.79000	72.04308	7.79000	104.78918			34,276,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT									14,276,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06									14,276,000,000,000.00	4,400,000,000	2,200,000,000	
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	99.98223			0.00	0	0	
Total BIDC41 SPOT									0.00	0	0	
Total For BIDC41									0.00	0	0	
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	97.69285			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	101.39100			0.00	0	0	
Total BLG1A4 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	101.60874				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	101.37999				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	101.44824				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	101.57228				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	102.08832				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	102.93448				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11 On 19/06/2015 Spot Bond			100.00000	91.41778	100.00000	91.19038				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	100.24093				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	100.24772				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	99.25863				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	95.08761				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC009 On 23/02/2015 Spot Bond				100.00000	0.00000	99.67649				0.00	0	0
Total BTC009 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC009										0.00	0	0
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	94.48686				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC011 On 18/02/2015 Spot Bond				100.00000	0.00000	99.77599				0.00	400,000,000	100,000,000
Total BTC011 SPOT										0.00	400,000,000	100,000,000
Total For BTC011										0.00	400,000,000	100,000,000
BTC012 On 26/02/2015 Spot Bond				100.00000	0.00000	99.63748				0.00	0	0
Total BTC012 SPOT										0.00	0	0
Total For BTC012										0.00	0	0
BTC013 On 19/05/2015 Spot Bond			100.00000	78.15846	100.00000	77.99145				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0
BTC014 On 13/03/2015 Spot Bond				100.00000	0.00000	99.35981				0.00	0	0
Total BTC015 SPOT										0.00	0	0
Total For BTC015										0.00	0	0
BTC016 On 16/03/2015 Spot Bond				100.00000	0.00000	99.32924				0.00	0	0
Total BTC016 SPOT										0.00	0	0
Total For BTC016										0.00	0	0
BTC017 On 19/03/2015 Spot Bond				100.00000	0.00000	99.27235				0.00	0	0
Total BTC017 SPOT										0.00	0	0
Total For BTC017										0.00	0	0
BTC018 On 27/03/2015 Spot Bond				100.00000	0.00000	99.12695				0.00	0	0
Total BTC018 SPOT										0.00	0	0
Total For BTC018										0.00	0	0
BTC019 On 08/04/2015 Spot Bond				100.00000	0.00000	98.91906				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	0.00000	98.81575				0.00	0	0
Total BTC021 SPOT										0.00	0	0
Total For BTC021										0.00	0	0
BTC022 On 16/04/2015 Spot Bond				100.00000	0.00000	98.78166				0.00	0	0
Total BTC022 SPOT										0.00	0	0
Total For BTC022										0.00	0	0
BTC023 On 16/07/2015 Spot Bond				100.00000	0.00000	97.01731				0.00	0	0
Total BTC023 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC023										0.00	0	0
BTC023 On 20/04/2015 Spot Bond				100.00000	0.00000	98.71271				0.00	0	0
Total BTC024 SPOT										0.00	0	0
Total For BTC024										0.00	0	0
BTC024 On 22/04/2015 Spot Bond				100.00000	0.00000	98.67318				0.00	0	0
Total BTC025 SPOT										0.00	0	0
Total For BTC025										0.00	0	0
BTC025 On 24/04/2015 Spot Bond				100.00000	0.00000	98.63760				0.00	0	0
Total BTC026 SPOT										0.00	0	0
Total For BTC026										0.00	0	0
BTC026 On 06/05/2015 Spot Bond				100.00000	0.00000	98.42865				0.00	0	200,000,000
Total BTC027 SPOT										0.00	0	200,000,000
Total For BTC027										0.00	0	200,000,000
BUS01U On 30/09/2016 Spot Bond			100.00000	27.10090	100.00000	27.03378				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.03515				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.69588				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			8.73500	112.16802	8.73500	112.14153				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	105.19552				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			8.63500	104.82803	8.63500	104.80354				0.00	0	620,000,000
Total CBL11 SPOT										0.00	0	620,000,000
Total For CBL11										0.00	0	620,000,000
CBL12 On 06/09/2018 Spot Bond			11.68000	103.73461	11.68000	103.70207				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	98.44742				0.00	0	0
Total CBL13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			11.58000	100.06154	11.58000	100.03043				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	101.76395				0.00	0	0
Total CBL15 SPOT										0.00	0	0
Total For CBL15										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.62500	103.71582	8.62500	103.69163				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	100.32763				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.58000	103.20718	11.58000	103.17561				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.50752				0.00	0	0
Total CBL19 SPOT										0.00	0	0
Total For CBL19										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	99.62189				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	99.98080				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			9.24500	99.09371	9.24500	99.06897				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			9.03000	122.02319	9.03000	121.99359				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			9.31000	115.94021	9.31000	115.91123				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			8.19000	124.56676	8.19000	124.53913				0.00	0	0
Total CCT03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.84202				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			10.93500	105.49205	10.93500	105.46103				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	102.56748				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	101.70489				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	106.36360	10.00000	106.33580				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	100.85125				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	101.17598				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	100.27183				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	100.61678				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	101.60270				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	100.88651				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.92027				0.00	0	0
Total CIG04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.95926				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	102.85971				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	102.83032				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	102.98565				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	99.75222				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	101.03043				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.66130				0.00	0	0
Total CLN179 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN179										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	100.98565	10.11000	100.95814				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	100.64684				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	122.52775	2.76000	122.51863				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	104.03475				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	119.71401	3.14000	122.55028				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	103.61468	8.25000	103.59153				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.92500	129.25462	2.92500	123.37957				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	127.58079	2.40000	121.78356				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	101.43723				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21 On 17/10/2016 Spot Bond			7.97000	103.45673	7.97000	103.43452				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21 On 20/10/2016 Spot Bond				100.00000	0.00000	100.34499				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22 On 20/10/2016 Spot Bond				100.00000	0.00000	100.35513				0.00	0	0
Total CLN220 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN220										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.02000	103.54373	8.02000	103.52136				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.02000	103.54373	8.02000	103.52136				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN22 On 09/12/2016 Spot Bond			8.07000	102.41109	8.07000	102.38883				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	101.05483				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	101.15970				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	106.36400	10.00000	106.33600				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	106.36400	10.00000	106.33600				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	99.78413				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24 On 24/02/2015 Spot Bond				100.00000	0.00000	101.52174				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	101.61528				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	104.20818	9.35000	104.18230				0.00	0	0
Total CLN242 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	104.20818	9.35000	104.18230				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	101.50078				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	101.50471				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	101.09755				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	100.85256				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	100.87786				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	100.87919				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	100.85256				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	100.85256				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	100.88176				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	101.72061				0.00	0	0
Total CLN256 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.34687				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	101.81924				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.81924				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.81924				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.25370				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			8.41000	107.78042	8.41000	107.75589				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	100.88858				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.19512				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31815				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31230				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.37426				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	101.53608				0.00	0	0
Total CLN275 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	101.79546				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.54431				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	102.41895				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	102.24566				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.07940				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	100.90220				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	100.93879				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	100.25989				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	101.91084				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	101.16937				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	100.95645				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	103.21140				0.00	0	0
Total CLN292 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	106.36400	10.00000	106.33600				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	100.74671				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.94616				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	100.80831				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	101.12435				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	100.77122				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	100.92075				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.90664				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	133.53734				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	102.37256				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	133.62543				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	133.00853				0.00	0	0
Total CLN304 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	133.49151				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	130.93905				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	131.87608				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	99.73489				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			9.80000	100.79406	9.80000	100.76742				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			10.32000	102.46304	10.32000	102.43457				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.86712				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.12252				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	99.74089				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.21814				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.07168				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	106.73701	8.80500	102.33575				0.00	0	0
Total CLN321 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	100.98720				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	100.21593				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	128.67036				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	101.03194				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	101.05007				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	101.12010				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	101.07928				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	101.49327				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	78.74013				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	101.17684				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	100.86712				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	115.83062				0.00	0	0
Total CLN336 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN336										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	116.03470				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN338 On 28/07/2017 Spot Bond				100.00000	0.00000	100.17838				0.00	0	30,000,000
Total CLN339 SPOT										0.00	0	30,000,000
Total For CLN339										0.00	0	30,000,000
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.29716				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	100.87206				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	101.48416				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	101.22535				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	100.94496				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	101.08630				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	100.17669				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	99.89889				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN348 On 30/06/2017 Spot Bond				100.00000	0.00000	100.84733				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	100.17085				0.00	0	0
Total CLN350 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN350										0.00	0	0
CLN35 On 28/05/2019 Spot Bond				100.00000	0.00000	101.47582				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35 On 20/12/2018 Spot Bond				100.00000	0.00000	101.49314				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35 On 30/04/2018 Spot Bond				100.00000	0.00000	102.14863				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35 On 24/07/2017 Spot Bond				100.00000	0.00000	102.24266				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36 On 20/03/2019 Spot Bond				100.00000	0.00000	100.90003				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.55000	102.68978	10.55000	103.93810				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			8.98000	112.34390	8.98000	113.58115				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36 On 20/03/2024 Spot Bond				100.00000	0.00000	101.00046				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36 On 06/08/2023 Spot Bond				100.00000	0.00000	102.34975				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			11.12000	113.82711	11.12000	115.33886				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36 On 06/08/2023 Spot Bond				100.00000	0.00000	99.97234				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36 On 06/08/2023 Spot Bond			11.15000	108.48203	11.15000	108.38611				0.00	0	0
Total CLN367 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN367									0.00	0	0
CLN367 On 26/07/2022 Spot Bond			9.58000	108.25646	9.58000	108.17255			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	99.97234			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.22984			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	101.16134			0.00	0	1,300,000,000
Total CLN371 SPOT									0.00	0	1,300,000,000
Total For CLN371									0.00	0	1,300,000,000
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.98518			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.00592			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.00605			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.90368			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN375 On 20/03/2021 Spot Bond			8.54500	110.03322	8.54500	109.95695			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	103.78517			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.08993			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	104.02669	10.55000	103.99716		5,275,000,000,000.00		500,000,000	500,000,000
Total CLN379 SPOT								5,275,000,000,000.00	500,000,000	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN379										5,275,000,000,000.00	500,000,000	500,000,000
CLN38 On 20/09/2024 Spot Bond			11.00000	104.19739	11.00000	104.16657				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38 On 21/07/2015 Spot Bond				100.00000	0.00000	100.30889				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN38 On 20/03/2021 Spot Bond				100.00000	0.00000	101.10803				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38 On 22/07/2017 Spot Bond				100.00000	0.00000	100.29768				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			10.91000	111.19142	10.91000	111.09358				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	101.21412				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38 On 20/03/2021 Spot Bond				100.00000	0.00000	101.00582				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38 On 26/01/2021 Spot Bond				100.00000	0.00000	100.24997				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN38 On 20/09/2019 Spot Bond				100.00000	0.00000	101.07311				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN38 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN39 On 01/10/2016 Spot Bond				100.00000	0.00000	100.72758				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN39 On 20/12/2015 Spot Bond				100.00000	0.00000	100.92664				0.00	0	0
Total CLN391 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN391										0.00	0	0
CLN39: On 20/03/2017 Spot Bond				100.00000	0.00000	100.93879				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN39: On 20/12/2019 Spot Bond				100.00000	0.00000	90.21725				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39: On 20/09/2022 Spot Bond				100.00000	0.00000	100.99325				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	40.28737	7.01000	40.89583				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	185.61348				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			7.56500	107.04060	7.56500	150.48538				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			7.18000	39.97960	7.18000	176.69074				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			7.18000	40.41486	7.18000	176.87096				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	95.07957				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	95.03750				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	100.56558				0.00	0	0
Total CLNF03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.56558				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	101.06700				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	100.99869				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.01216				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	100.55344				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.00535				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.21814				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	100.91578				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.98163				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.97552				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	100.98158				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	101.72556				0.00	0	0
Total COH001 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.51197			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			8.15000	110.24210	8.15000	107.65567			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.13500	104.01507	8.13500	103.99230		37,746,400,000,000.00	4,640,000,000	5,904,600,000	
Total COJ04 SPOT								37,746,400,000,000.00	4,640,000,000	5,904,600,000	
Total For COJ04								37,746,400,000,000.00	4,640,000,000	5,904,600,000	
COJ05 On 05/06/2023 Spot Bond			9.18500	119.39546	9.18500	119.36601		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			7.38500	104.46976	7.38500	104.44895		73,850,000,000,000.00	10,000,000,000	2,500,000,000	
Total COJ06 SPOT								73,850,000,000,000.00	10,000,000,000	2,500,000,000	
Total For COJ06								73,850,000,000,000.00	10,000,000,000	2,500,000,000	
COJ07 On 23/03/2021 Spot Bond			8.75500	113.47246	8.75500	113.44559		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			8.76000	110.55693	8.76000	110.53090		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			9.13000	103.01847	9.13000	102.99320		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			9.91000	105.61082	9.91000	105.58276		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			9.91000	98.32181	9.91000	98.29569		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPL00 On 28/02/2017 Spot Bond				100.00000	0.00000	101.48866		0.00	0	0	
Total CPL003 SPOT								0.00	0	0	
Total For CPL003								0.00	0	0	
CPL00 On 01/03/2015 Spot Bond				100.00000	0.00000	101.39586		0.00	0	0	
Total CPL005 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CPL005										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.25049				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	10.46918	100.00000	10.44325				0.00	0	0
Total CPL011U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.48508				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	100.92963				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	101.97363				0.00	0	0
Total CPL023 SPOT										0.00	0	0
Total For CPL023										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	101.39086				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL025 On 12/03/2020 Spot Bond			100.00000	9.97641	100.00000	9.95170				0.00	0	0
Total CPL025U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL031 On 12/12/2018 Spot Bond			100.00000	12.72554	100.00000	12.69403				0.00	0	0
Total CPL031U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.52000	104.62159	10.52000	103.57704				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN381 On 10/06/2018 Spot Bond			100.00000	14.99540	100.00000	14.95826				0.00	0	0
Total DEN381U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN391 On 10/06/2018 Spot Bond			100.00000	6.34780	100.00000	6.33208				0.00	0	0
Total DEN391U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN401 On 10/06/2018 Spot Bond			100.00000	15.76795	100.00000	15.72890				0.00	0	0
Total DEN401U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DEN40U									0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.20064			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			7.31000	101.38783	7.31000	101.36772			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	101.25387			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	101.11301			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	101.44921			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	54.82340	100.00000	66.51148			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	101.21237			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.61752			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	100.00000			0.00	0	0
Total DLTC07 SPOT									0.00	0	0
Total For DLTC07									0.00	0	0
DLTC09 On 05/08/2015 Spot Bond			100.00000	69.38918	100.00000	100.00000		020,000,000,000,000.00	10,200,000,000	10,200,000,000	
Total DLTC09 SPOT								20,000,000,000,000.00	10,200,000,000	10,200,000,000	
Total For DLTC09								20,000,000,000,000.00	10,200,000,000	10,200,000,000	
DLTC10 On 03/02/2016 Spot Bond			100.00000	55.13893	100.00000	100.00000		510,000,000,000,000.00	5,100,000,000	5,100,000,000	
Total DLTC10 SPOT								10,000,000,000,000.00	5,100,000,000	5,100,000,000	
Total For DLTC10								10,000,000,000,000.00	5,100,000,000	5,100,000,000	
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	100.70036			0.00	0	0
Total DOL002 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DOL002									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	101.29476			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	100.41872			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 22/03/2019 Spot Bond				100.00000	0.00000	101.48015			0.00	0	0
Total DOL006 SPOT									0.00	0	0
Total For DOL006									0.00	0	0
DOL00: On 20/06/2019 Spot Bond				100.00000	0.00000	101.12613			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	100.95297			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			7.74500	107.58395	7.74500	107.56150			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			6.82000	112.57230	6.82000	112.55157			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			7.59500	107.57748	7.59500	107.55569		1,822,800,000,000.00	240,000,000	2,050,022,400	
Total DV22 SPOT								1,822,800,000,000.00	240,000,000	2,050,022,400	
Total For DV22								1,822,800,000,000.00	240,000,000	2,050,022,400	
DV23 On 27/02/2023 Spot Bond			8.19000	114.94410	8.19000	114.91904		504,249,291,000.00	61,568,900	1,164,604,500	
Total DV23 SPOT								504,249,291,000.00	61,568,900	1,164,604,500	
Total For DV23								504,249,291,000.00	61,568,900	1,164,604,500	
DV24 On 18/02/2024 Spot Bond			8.39000	112.64236	8.39000	112.61720		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			8.50500	117.64033	8.50500	117.61371		5,103,000,000,000.00	600,000,000	300,000,000	
Total DV29 SPOT								5,103,000,000,000.00	600,000,000	300,000,000	
Total For DV29								5,103,000,000,000.00	600,000,000	300,000,000	
DVC00: On 23/06/2015 Spot Bond				100.00000	0.00000	100.79887			0.00	0	0
Total DVC005 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DVC005									0.00	0	0
DVC00 On 29/06/2015 Spot Bond				100.00000	0.00000	100.69699			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVC00 On 15/09/2015 Spot Bond				100.00000	0.00000	100.96468			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC00 On 20/11/2015 Spot Bond				100.00000	0.00000	101.44300			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC00 On 11/06/2015 Spot Bond				100.00000	0.00000	101.00650			0.00	0	0
Total DVC009 SPOT									0.00	0	0
Total For DVC009									0.00	0	0
DVC01 On 15/09/2015 Spot Bond				100.00000	0.00000	101.02137			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	101.60007			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	100.93244			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.18746			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			7.09500	128.87682	7.09500	128.85201		200,563,588,500,000.00	28,268,300,000	2,000,000,000	
Total E170 SPOT								10,563,588,500,000.00	28,268,300,000	2,000,000,000	
Total For E170								10,563,588,500,000.00	28,268,300,000	2,000,000,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	93.27028		0.00	0	0	
Total EDC01 SPOT								0.00	0	0	
Total For EDC01								0.00	0	0	
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC02 SPOT								0.00	0	0	
Total For EFC02								0.00	0	0	
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC03 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.35000	98.50506	2.35000	98.49870			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL15 On 29/06/2015 Spot Bond			1.20000	101.02505	1.20000	134.77363		720,000,000,000.00	600,000,000	1,200,000,000	
Total EL15 SPOT								720,000,000,000.00	600,000,000	1,200,000,000	
Total For EL15								720,000,000,000.00	600,000,000	1,200,000,000	
EL28 On 02/05/2028 Spot Bond			2.15000	122.94724	2.15000	122.93998		0.00	0	8,140,000,000	
Total EL28 SPOT								0.00	0	8,140,000,000	
Total For EL28								0.00	0	8,140,000,000	
EL29 On 19/11/2029 Spot Bond			2.10000	111.14446	2.10000	111.13806		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			2.11000	110.86166	2.11000	110.85523		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			2.16000	103.13175	2.16000	103.12566		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			2.33000	98.89317	2.33000	98.88682		0.00	0	0	
Total EL36 SPOT								0.00	0	0	
Total For EL36								0.00	0	0	
EMM01 On 28/07/2020 Spot Bond			8.64500	108.47213	8.64500	108.44678		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			8.49500	114.77874	8.49500	114.75237		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			8.96000	109.33516	8.96000	109.30869		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			9.14000	102.16246	9.14000	102.10009		0.00	0	0	
Total EMM04 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			9.28000	114.09899	9.28000	109.79901			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	101.64974			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	95.87400			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	101.12029			0.00	0	150,000,000
Total EPF003 SPOT									0.00	0	150,000,000
Total For EPF003									0.00	0	150,000,000
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	99.98029			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	99.98105			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPFC1 On 19/02/2015 Spot Bond				100.00000	0.00000	101.46567			0.00	0	0
Total EPFC11 SPOT									0.00	0	0
Total For EPFC11									0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	99.98228			0.00	0	35,000,000
Total EPFC12 SPOT									0.00	0	35,000,000
Total For EPFC12									0.00	0	35,000,000
EPFC13 On 19/05/2015 Spot Bond				100.00000	0.00000	101.88630			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	91.12872	100.00000	90.82895			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	98.38275	100.00000	105.10921			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			10.86500	102.05506	10.86500	102.02595			0.00	0	0
Total EQS02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	102.57910				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	99.09260				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	99.34149				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			9.06000	101.73693	9.06000	101.71217				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	100.70137				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	101.51851				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	101.74948				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	101.85874				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	106.36400	10.00000	106.33600				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	101.59407				0.00	0	0
Total ERSA14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.65951			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	101.58098			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	101.63552			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	101.59660			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.57473			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.80000	103.91356	6.80000	103.89447		180,880,000,000,000.00	26,600,000,000	13,200,000,000	
Total ES15 SPOT								180,880,000,000,000.00	26,600,000,000	13,200,000,000	
Total For ES15								180,880,000,000,000.00	26,600,000,000	13,200,000,000	
ES18 On 20/04/2018 Spot Bond			7.04000	108.98636	7.04000	108.96565		220,102,678,400,000.00	31,264,585,000	15,381,321,600	
Total ES18 SPOT								220,102,678,400,000.00	31,264,585,000	15,381,321,600	
Total For ES18								220,102,678,400,000.00	31,264,585,000	15,381,321,600	
ES23 On 25/01/2023 Spot Bond			7.61000	114.40987	7.61000	114.38626		135,250,212,755,000.00	17,772,695,500	49,506,560,200	
Total ES23 SPOT								135,250,212,755,000.00	17,772,695,500	49,506,560,200	
Total For ES23								135,250,212,755,000.00	17,772,695,500	49,506,560,200	
ES26 On 02/04/2026 Spot Bond			7.93000	102.13775	7.93000	102.11593		191,455,079,582,000.00	24,143,137,400	9,870,423,600	
Total ES26 SPOT								191,455,079,582,000.00	24,143,137,400	9,870,423,600	
Total For ES26								191,455,079,582,000.00	24,143,137,400	9,870,423,600	
ES33 On 15/09/2033 Spot Bond			8.59500	92.89313	8.61000	92.74406		560,833,351,382,500.00	297,944,543,500	87,008,433,500	
Total ES33 SPOT								560,833,351,382,500.00	297,944,543,500	87,008,433,500	
Total For ES33								560,833,351,382,500.00	297,944,543,500	87,008,433,500	
ES42 On 25/04/2042 Spot Bond			8.63000	101.05132	8.63000	101.02787		262,352,000,000,000.00	30,400,000,000	16,200,000,000	
Total ES42 SPOT								262,352,000,000,000.00	30,400,000,000	16,200,000,000	
Total For ES42								262,352,000,000,000.00	30,400,000,000	16,200,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.67469		0.00	0	210,000,000	
Total EXX01 SPOT								0.00	0	210,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EXX01										0.00	0	210,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	101.72787				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	101.55572				0.00	0	0
Total FIFB01 SPOT										0.00	0	0
Total For FIFB01										0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.36439				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	100.81740				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.63199				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	102.83932				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	102.32504				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	101.48163				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	101.26499				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	10.38553	100.00000	10.35953				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.10794	100.00000	10.08263				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	101.08786				0.00	0	0
Total FR2A4A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FR2A4A									0.00	0	0
FR2A4 On 15/09/2023 Spot Bond				100.00000	0.00000	99.79130			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	101.21492			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4 On 15/09/2023 Spot Bond				100.00000	0.00000	101.29956			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			8.58000	100.82164	8.58000	100.79837			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.06762			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	101.06756			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.22333			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	104.47216			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	101.48973			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	101.51450			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			9.24500	107.01755	9.24500	105.31405			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			9.43000	109.69920	9.43000	109.67143		37,720,000,000,000.00	4,000,000,000	4,000,000,000	
Total FRBC21 SPOT								37,720,000,000,000.00	4,000,000,000	4,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBC21										17,720,000,000,000.00	4,000,000,000	4,000,000,000
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.12745				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			2.22500	130.77610	2.22500	131.64536				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	127.36898	2.19000	275.84751				0.00	0	168,000,000
Total FRBI23 SPOT										0.00	0	168,000,000
Total For FRBI23										0.00	0	168,000,000
FRBI25 On 31/01/2025 Spot Bond			2.38000	104.47176	2.38000	111.04543				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.43000	102.82298	2.43000	162.26054				0.00	0	280,000,000
Total FRBI28 SPOT										0.00	0	280,000,000
Total For FRBI28										0.00	0	280,000,000
FRBI33 On 07/12/2033 Spot Bond			2.20000	119.76410	2.20000	219.63070				0.00	0	600,000,000
Total FRBI33 SPOT										0.00	0	600,000,000
Total For FRBI33										0.00	0	600,000,000
FRBN0 On 15/09/2015 Spot Bond			7.11500	109.05078	7.11500	109.02971				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			7.72700	64.87460	7.72700	64.27306				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			9.43800	41.60608	9.43800	40.72059				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	40.28116	9.68000	39.38916				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	93.83033	100.00000	93.58974				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	95.63618	100.00000	95.40573				0.00	0	0
Total FRC03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC03U										0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	101.79571				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	101.18903				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.03047				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.13051				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.34089	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.34089	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.10803				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.05611				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.25186				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.08993				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.27388	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	101.15869				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	101.42687				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.38487				0.00	0	0
Total FRC135 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	18.49063	100.09221	18.44480				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	100.98962				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	109.73662				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	101.32285				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	103.00046				0.00	0	0
Total FRC149 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.10603				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.11825				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.02188				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.03557				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.35485				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	101.01744				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	62.60038	13.22500	62.57776				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	100.95937				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	100.96058				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	101.42051				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	101.00413				0.00	0	0
Total FRC168 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC168										0.00	0	0
FRC168 On 31/01/2025 Spot Bond			3.61000	96.19645	3.61000	99.51347				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	101.04765				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	101.04765				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	101.77884				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC173 On 30/06/2017 Spot Bond				100.00000	0.00000	100.86712				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC174 On 20/06/2018 Spot Bond				100.00000	0.00000	99.08947				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC175 On 20/09/2018 Spot Bond				100.00000	0.00000	100.98720				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC177 On 20/09/2018 Spot Bond				100.00000	0.00000	100.96421				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC178 On 06/08/2023 Spot Bond				100.00000	0.00000	99.97371				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC179 On 20/09/2020 Spot Bond				100.00000	0.00000	101.12854				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC180 On 10/02/2016 Spot Bond				100.00000	0.00000	101.85985				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	99.97398				0.00	0	0
Total FRC181 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.24590				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	101.29476				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	101.02590				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	101.31560				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	100.95332				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	101.03557				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	101.03557				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	101.03853				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	100.72281				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	100.76151				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	100.87367				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	106.36400	10.00000	106.33600				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.57202				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	101.09355				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	100.55399				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	100.85549				0.00	0	200,000,000
Total FRC197 SPOT										0.00	0	200,000,000
Total For FRC197										0.00	0	200,000,000
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.49290				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.49420				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.38733				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.35291				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.38733				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.35153				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	99.97875				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	100.00000	8.75000	99.97648				0.00	0	0
Total FRC205 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	104.98201				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	10.19761	100.00000	10.17236				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	9.30992	100.00000	9.28686				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	100.81210				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	1.62329	100.00000	1.61927				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.07881				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	20.75713	100.00000	20.70572				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.00000	0.00000	99.91783				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	10.05507	100.00000	10.03017				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	17.49050	100.00000	17.44813				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.00000	0.00000	99.91779				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	10.71141	100.00000	10.68546				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	99.91800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	99.92237				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.00000	0.00000	100.02049				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.00000	0.00000	100.01905				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.03500	125.08523	3.03500	125.07482				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 10/11/2016 Spot Bond				100.00000	0.00000	101.78131				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	101.75750				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	101.75750				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	101.71647				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	100.90849				0.00	0	0
Total FRC226 SPOT										0.00	0	0
Total For FRC226										0.00	0	0
FRC226 On 20/06/2015 Spot Bond				100.00000	0.00000	101.10966				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC37 On 20/12/2015 Spot Bond				100.00000	0.00000	101.10359				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC40 On 10/09/2017 Spot Bond				100.00000	0.00000	101.32321				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.18389				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			3.56500	114.26607	3.56500	120.97723				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.12310				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.13407				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.61500	105.49293	3.61500	120.59862				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			3.59500	103.28464	3.59500	120.74990				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			3.31000	100.05443	3.31000	125.64495				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			3.38000	101.17759	3.38000	134.72306				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	100.20582				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	100.98158				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.11582				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	101.29612				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.24986				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.06335				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.06215				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	101.48060				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	101.00317				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	11.54015	100.00000	11.51158				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	38.68958	100.00000	38.59378				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	84.44724	100.00000	84.18979				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	21.78662	100.00000	21.73267				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	6.19235	100.00000	6.17701				0.00	0	0
Total FRD12U SPOT										0.00	0	0
Total For FRD12U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	11.36587	100.00000	11.33772				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			5.45000	153.20773	5.45000	153.18499				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.78301				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	101.18524				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	101.42470				0.00	0	500,000,000
Total FRJ17 SPOT										0.00	0	500,000,000
Total For FRJ17										0.00	0	500,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.61568				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.20504				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	99.29941				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.97147				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			2.05800	84.07852	2.05800	104.37174				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			2.45000	102.70529	2.45000	134.12584				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.30583				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.39932	10.38000	100.37074				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.39932	10.38000	100.37074				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS105 On 30/01/2016 Spot Bond				100.00000	0.00000	100.14816				0.00	0	1,500,000,000
Total FRS107 SPOT										0.00	0	1,500,000,000
Total For FRS107										0.00	0	1,500,000,000
FRS107 On 31/01/2038 Spot Bond			2.59000	99.64536	2.59000	108.17550				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.51000	210.82542	2.51000	210.18381				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.56000	108.75793	2.56000	108.75027				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 03/04/2015 Spot Bond				100.00000	0.00000	100.55027				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.54000	209.94126	2.54000	209.29617				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.18202				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.46500	110.20954	2.46500	110.20207				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.65000	107.04464	2.65000	107.03684				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	100.68649				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS116 On 05/05/2016 Spot Bond				100.00000	0.00000	44.93000				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 FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 06/08/2015 Spot Bond				100.00000	0.00000	99.98333				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS118 On 31/01/2038 Spot Bond			2.75500	105.08660	2.75500	105.07864				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.66000	114.02350	2.66000	205.79112				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.71000	112.36314	2.71000	204.35193				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.39500	97.09321	2.39500	97.08683				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			2.74000	160.62318	2.74000	203.49434				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			3.03000	87.68503	3.03000	100.15113				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 07/12/2023 Spot Bond			2.31000	126.27346	2.31000	273.47402				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.20000	127.27725	2.20000	275.64879				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.92000	120.87609	2.92000	261.78045				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS43 On 31/01/2022 Spot Bond			2.69500	100.39327	2.69500	127.78642				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS46 On 27/10/2020 Spot Bond				100.00000	0.00000	100.19406				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.22500	131.65344	2.22500	127.62009				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.38948				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	100.64150				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.01984				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.43000	108.17991	2.43000	108.17269				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	24.53197	104.97509	24.46853				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	28.56310	101.07593	28.49169				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	21.10825	100.44759	21.05578				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	26.92320	100.76967	26.85607				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			2.03000	119.71672	2.03000	119.71008				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.32500	97.15224	2.32500	111.59498				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	98.71522				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			2.35500	96.89104	2.35500	111.29485				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	101.64860				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.40000	125.45922	2.40000	344.25647				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	99.92149				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	101.51973				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			6.29500	103.73096	6.29500	103.71318				0.00	0	101,100,000
Total FRX15 SPOT										0.00	0	101,100,000
Total For FRX15										0.00	0	101,100,000
FRX16 On 15/09/2016 Spot Bond			6.94000	104.75271	6.94000	104.73298				0.00	0	0
Total FRX16 SPOT										0.00	0	0
Total For FRX16										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.35500	106.03620	7.35500	106.01505				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			7.45000	111.80090	7.45000	111.77843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.84500	106.56586	7.84500	106.54321			941,400,000,000.00	120,000,000	1,068,000,000
Total FRX19 SPOT									941,400,000,000.00	120,000,000	1,068,000,000
Total For FRX19									941,400,000,000.00	120,000,000	1,068,000,000
FRX20 On 01/10/2020 Spot Bond			8.06500	106.11815	8.06500	106.09511			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.61000	98.46963	8.61000	98.44669			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			8.66000	115.34341	8.66000	115.31655			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.00000	104.20552	9.00000	106.85607			0.00	0	1,220,000,000
Total FRX26 SPOT									0.00	0	1,220,000,000
Total For FRX26									0.00	0	1,220,000,000
FRX31 On 21/02/2031 Spot Bond			9.34500	105.62998	9.34500	105.60377			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			9.21500	90.19063	9.21500	90.16831			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	100.87778			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	100.89000			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	100.92052			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	100.96937			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.00599			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.16455				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	101.43891				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	101.50193				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.35255				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.55870				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	101.62178				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	101.67434				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	101.90552				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	100.65016				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	100.65993				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			8.38500	105.19958	8.38500	105.17585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT31 On 05/02/2015 Spot Bond				100.00000	0.00000	101.93870				0.00	0	0
Total GPT31 SPOT										0.00	0	0
Total For GPT31										0.00	0	0
GPT32 On 11/05/2015 Spot Bond			100.00000	79.52070	100.00000	79.34783				0.00	0	0
Total GPT32 SPOT										0.00	0	0
Total For GPT32										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	10.28760	100.00000	10.26213				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	17.85206	100.00000	17.80786				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	11.25548	100.00000	11.22597				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	100.19810				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.20579				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.21531				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	100.22852				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.44950				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	100.44691				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	101.99497				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.17094				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	101.67106				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	100.89898				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	100.00000				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.71255				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.49782				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	100.25434				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	10.74544	100.00000	10.71942				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	100.54985				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	101.08820				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.01197				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.01269				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC17 On 05/02/2015 Spot Bond				100.00000	0.00000	101.95695				0.00	0	0
Total HILC17 SPOT										0.00	0	0
Total For HILC17										0.00	0	0
HILC18 On 24/03/2015 Spot Bond				100.00000	0.00000	100.24387				0.00	0	0
Total HILC18 SPOT										0.00	0	0
Total For HILC18										0.00	0	0
HILC19 On 07/05/2015 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
Total HILC19 SPOT										0.00	0	0
Total For HILC19										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.36977				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			6.91031	100.79199	6.91031	100.13356				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.38582				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			7.91176	100.67939	7.91176	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.40643				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			8.36258	100.70077	8.36258	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.43160				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.37907			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	100.50080			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	100.51767			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.96848			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	106.36400	10.00000	106.33600			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			8.41500	107.34420	8.41500	107.32015			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			7.32500	110.95029	7.32500	110.92825		7,764,500,000,000.00	1,060,000,000	790,000,000	
Total HWAY20 SPOT								7,764,500,000,000.00	1,060,000,000	790,000,000	
Total For HWAY20								7,764,500,000,000.00	1,060,000,000	790,000,000	
HWAY2 On 07/12/2023 Spot Bond			2.01000	129.03365	2.01000	279.45413		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	131.91503	2.01000	285.69446		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			8.56500	106.58718	8.56500	106.56249		50,019,600,000,000.00	5,840,000,000	3,753,600,000	
Total HWAY34 SPOT								50,019,600,000,000.00	5,840,000,000	3,753,600,000	
Total For HWAY34								50,019,600,000,000.00	5,840,000,000	3,753,600,000	
HWAY3 On 31/07/2035 Spot Bond			8.56500	106.71273	8.56500	106.68802		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWF01 On 26/03/2015 Spot Bond			100.00000	88.37772	100.00000	88.16425				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	23.04345	100.00000	22.98639				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	58.01502	100.00000	57.87135				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	27.72437	100.00000	27.65572				0.00	0	0
Total HWF05U SPOT										0.00	0	0
Total For HWF05U										0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	25.33919	100.00000	25.27781				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	89.79730	100.00000	89.58039				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	106.36400	10.00000	106.33600				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			1.71500	117.90358	1.71500	117.89801		57,894,193,962,500.00		33,757,547,500	93,544,643,300	
Total I2025 SPOT								57,894,193,962,500.00		33,757,547,500	93,544,643,300	
Total For I2025								57,894,193,962,500.00		33,757,547,500	93,544,643,300	
I2038 On 31/01/2038 Spot Bond			1.81000	124.38502	1.83000	123.92878		147,509,494,161,000.00		81,496,958,100	93,928,514,100	
Total I2038 SPOT								147,509,494,161,000.00		81,496,958,100	93,928,514,100	
Total For I2038								147,509,494,161,000.00		81,496,958,100	93,928,514,100	
I2046 On 31/03/2046 Spot Bond			1.83000	126.39121	1.83000	126.38487		67,466,386,923,000.00		36,866,878,100	83,836,372,800	
Total I2046 SPOT								67,466,386,923,000.00		36,866,878,100	83,836,372,800	
Total For I2046								67,466,386,923,000.00		36,866,878,100	83,836,372,800	
I2050 On 31/12/2050 Spot Bond			1.85000	134.56435	1.87000	133.89666		23,724,012,521,200.00		12,823,790,552	53,895,000,000	
Total I2050 SPOT								23,724,012,521,200.00		12,823,790,552	53,895,000,000	
Total For I2050								23,724,012,521,200.00		12,823,790,552	53,895,000,000	
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	98.15000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBC01 SPOT										0.00	0	0
Total For IBC01										0.00	0	0
IBL11 On 12/03/2015 Spot Bond			7.00500	104.49316	7.00500	104.47324				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	101.33959				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	101.23043				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			7.57000	105.78373	7.57000	105.76203				0.00	0	0
Total IBL21 SPOT										0.00	0	0
Total For IBL21										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.28500	111.35090	7.28500	111.32889				0.00	0	600,000,000
Total IBL22 SPOT										0.00	0	600,000,000
Total For IBL22										0.00	0	600,000,000
IBL28 On 18/08/2016 Spot Bond			7.39000	105.11412	7.39000	105.09339				0.00	0	0
Total IBL28 SPOT										0.00	0	0
Total For IBL28										0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.03778				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.15000	99.48013	2.15000	128.47935				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			2.29500	102.96582	2.29500	131.06235				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	100.76971				0.00	0	0
Total IBL37 SPOT										0.00	0	0
Total For IBL37										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.31281				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			7.40500	106.80206	7.40500	106.78074				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.22034				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	102.00250				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	99.90099				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	106.36400	10.00000	106.33600				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			7.91000	101.31330	7.91000	101.29170				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			8.26500	96.38397	8.26500	96.36240				0.00	0	2,490,000,000
Total IBL46 SPOT										0.00	0	2,490,000,000
Total For IBL46										0.00	0	2,490,000,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.97181				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			7.48500	102.13072	7.48500	102.11010				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			8.31500	103.50260	8.31500	103.47930				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	99.90285				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.00954				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	99.22458	7.90000	99.20335				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL54 SPOT										0.00	0	0
Total For IBL54										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			7.69000	101.39442	7.69000	101.37329				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.01565				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	99.85668				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			7.05500	102.55343	7.05500	102.53411				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.65000	109.64837	7.65000	109.62600				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			8.61000	114.99620	8.61000	114.96986				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	100.72568				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.19768				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.13903				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.14194				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.14472				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	0.00727	100.00000	0.00725				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.35537				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.28644				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			7.89500	104.44503	7.89500	104.42281				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	101.47817				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.52789				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			8.91000	106.05189	8.91000	106.02636				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	101.49892	5.00000	101.48515				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	101.49892	5.00000	101.48515				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.08189	5.00000	100.06823				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	101.50360	5.00000	101.48983				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	101.59905	4.00000	101.58793				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	101.22608	4.00000	101.21507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	43.03114	100.00000	42.92457				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	42.86164	100.00000	42.75551				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	42.86164	100.00000	42.75551				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	107.91291	9.20000	107.88625				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.89183				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	8.34046	100.00000	8.31980				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	100.42210				0.00	0	0
Total IM1004 SPOT										0.00	0	0
Total For IM1004										0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.32000	103.57644	8.32000	103.55303				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	99.56368				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	16.37518	100.00000	16.33551				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	84.44724	100.00000	84.18979				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	13.82710	100.00000	13.79286				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN269U SPOT									0.00	0	0
Total For IN269U									0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	16.84917	100.00000	16.79845			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	1.23937	100.00000	1.23699			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.13101	100.00000	9.10839			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	10.31096	100.00000	10.28455			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	91.47870	100.00000	91.25000			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	10.04272	100.00000	10.01785			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	29.45440	100.00000	29.38145			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN291U On 09/07/2015 Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0
Total IN291U SPOT									0.00	0	0
Total For IN291U									0.00	0	0
INA506 On 03/02/2015 Spot Bond			6.30000	99.94825	6.30000	99.96549			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			6.30000	99.93101	6.30000	99.86211			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			6.30000	99.81050	6.30000	99.74176		126,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total INA508 SPOT								126,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total For INA508								126,000,000,000,000.00	20,000,000,000	10,000,000,000	
INA509 On 24/02/2015 Spot Bond			6.40000	99.68538	6.40000	99.61573		0.00	0	0	

Contract 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			6.40000	99.44203	6.40000	99.37273			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	98.94280	6.50000	98.87312			0.00	0	0
Total INA515 SPOT									0.00	0	0
Total For INA515									0.00	0	0
INA516 On 14/04/2015 Spot Bond			6.50000	98.82092	6.50000	98.75140			0.00	0	0
Total INA516 SPOT									0.00	0	0
Total For INA516									0.00	0	0
INA517 On 21/04/2015 Spot Bond			6.50000	98.69933	6.50000	98.62999			0.00	0	0
Total INA517 SPOT									0.00	0	0
Total For INA517									0.00	0	0
INA519 On 05/05/2015 Spot Bond			100.00000	80.57395	100.00000	100.00000		930,000,000,000,000.00	29,300,000,000	21,600,000,000	
Total INA519 SPOT								10,000,000,000,000.00	29,300,000,000	21,600,000,000	
Total For INA519								10,000,000,000,000.00	29,300,000,000	21,600,000,000	
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.93513			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			10.55768	102.84508	10.55768	102.12989			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			10.55768	101.59982	10.55768	101.35715			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.07834			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	101.05797			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.23891	6.50000	102.22094			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.07785			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	93.45022				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	101.04886				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.46539				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	106.36400	10.00000	106.33600				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.03479				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	101.26042				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	100.00000				0.00	0	0
Total ING241 SPOT										0.00	0	0
Total For ING241										0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	99.90899				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	101.44749				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	101.43130				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	100.44763				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	102.64658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.56016				0.00	0	0
Total ING273 SPOT										0.00	0	0
Total For ING273										0.00	0	0
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	98.08875				0.00	0	0
Total ING274 SPOT										0.00	0	0
Total For ING274										0.00	0	0
ING292 On 15/07/2015 Spot Bond				100.00000	0.00000	100.38675				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	105.27301				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	99.81171				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	84.49074	100.00000	84.29561				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	100.55819				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	106.36400	10.00000	106.33600				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	100.49495				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	100.50116				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			8.08000	104.19820	8.08000	104.17553				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	100.71383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.73045			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.74156			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	100.44106			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.46269			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPFC05 On 15/04/2015 Spot Bond				100.00000	0.00000	100.37426			0.00	0	0
Total IPFC05 SPOT									0.00	0	0
Total For IPFC05									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			8.64500	105.45406	8.64500	105.42940		31,986,500,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								31,986,500,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								31,986,500,000,000.00	3,700,000,000	1,850,000,000	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.01153		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			7.97500	107.73915	7.97500	107.71589		0.00	0	4,020,000,000	
Total IPL6 SPOT								0.00	0	4,020,000,000	
Total For IPL6								0.00	0	4,020,000,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.65941		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	100.52974		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	101.93271		0.00	0	0	
Total IPL9 SPOT								0.00	0	0	
Total For IPL9								0.00	0	0	
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	101.09704		0.00	0	0	

Contract 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			8.18500	102.15697	8.18500	102.13474				0.00	0	0
Total IV014 SPOT										0.00	0	0
Total For IV014										0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.60754				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.43366				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			3.38500	96.12523	3.38500	125.80309				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.61000	142.70013	3.61000	148.08960				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	100.81455				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	100.57743				0.00	0	30,000,000
Total IV023 SPOT										0.00	0	30,000,000
Total For IV023										0.00	0	30,000,000
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.43876				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	101.29961				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	100.90469				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			3.71500	97.74950	3.71500	98.59302				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			3.71500	97.66801	3.71500	105.00747				0.00	0	0

Contract 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	101.39157			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	99.74165			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			9.53000	115.13571	9.53000	115.10611			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	100.19544			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			3.71000	141.17212	3.71000	141.15787			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA506 On 05/02/2015 Spot Bond			6.30000	99.98274	6.30000	99.94825			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			6.30000	99.89655	6.30000	99.82769			0.00	0	0
Total IVA507 SPOT									0.00	0	0
Total For IVA507									0.00	0	0
IVA508 On 19/02/2015 Spot Bond			6.30000	99.77612	6.30000	99.70743			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			6.40000	99.65054	6.40000	99.58094			0.00	0	0
Total IVA509 SPOT									0.00	0	0
Total For IVA509									0.00	0	0
IVA510 On 05/03/2015 Spot Bond			6.40000	99.52881	6.40000	99.45938		40,960,000,000,000.00	6,400,000,000	1,600,000,000	
Total IVA510 SPOT								10,960,000,000,000.00	6,400,000,000	1,600,000,000	
Total For IVA510								10,960,000,000,000.00	6,400,000,000	1,600,000,000	
IVA511 On 12/03/2015 Spot Bond			6.40000	99.40737	6.40000	99.33811			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	98.90795	6.50000	98.83831			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA515 SPOT										0.00	0	0
Total For IVA515										0.00	0	0
IVA516 On 16/04/2015 Spot Bond			6.50000	98.78615	6.50000	98.71668				0.00	0	0
Total IVA516 SPOT										0.00	0	0
Total For IVA516										0.00	0	0
IVA517 On 23/04/2015 Spot Bond			6.50000	98.66465	6.50000	98.59535				0.00	0	0
Total IVA517 SPOT										0.00	0	0
Total For IVA517										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	99.85419				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.58290				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	106.36400	10.00000	106.33600				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.44269				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	100.63010				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	101.49571				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	101.62569				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.36889				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.51577				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	100.51902				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.52550				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	100.49632				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.36748				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.14856				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	101.01782				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	101.62908				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.35771				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.34415				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	100.68135				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	100.51760				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.20715				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.13348				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.94615				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	100.79557				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	100.81559				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	100.81559				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			8.25000	104.33260	8.25000	104.30930				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	12.21070	100.00000	12.18338				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	10.37826	100.00000	10.35256				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.34152				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			8.31500	105.42542	8.31500	105.40170				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.15123				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	99.79018				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	101.01726				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.40342				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.19897				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	101.31357				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			6.98500	102.42192	6.98500	102.40260				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	99.97934				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	101.67118				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.39730				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond			100.00000	16.04123	100.00000	8.63312				0.00	0	6,700,000,000
Total IVC051 SPOT										0.00	0	6,700,000,000
Total For IVC051										0.00	0	6,700,000,000
IVF57U On 12/02/2015 Spot Bond			100.00000	99.88309	100.00000	99.61459				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.15423				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.13175				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.23278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	39.49657	100.00000	39.40089				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	100.84232				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG11L On 04/02/2015 Spot Bond			100.00000	99.45504	100.00000	99.72677				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	91.72878	100.00000	91.50285				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.12358				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	101.16456				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	101.30334				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	52.09636	100.00000	51.96736				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	103.78791				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.02713				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			7.56000	151.64343	7.56000	151.61234				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	100.87163				0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK02 SPOT									0.00	0	300,000,000
Total For LBK02									0.00	0	300,000,000
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.88625			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	101.03201			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.33838			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	100.90135			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.83540			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			9.26500	103.18680	9.26500	103.16099			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	100.01306			0.00	0	600,000,000
Total LEW01 SPOT									0.00	0	600,000,000
Total For LEW01									0.00	0	600,000,000
LGL02 On 13/08/2017 Spot Bond			8.08500	98.92808	8.08500	98.90678		1,293,600,000,000.00		160,000,000	3,696,200,000
Total LGL02 SPOT								1,293,600,000,000.00		160,000,000	3,696,200,000
Total For LGL02								1,293,600,000,000.00		160,000,000	3,696,200,000
LGL03 On 03/04/2018 Spot Bond			8.13500	77.76453	8.13500	101.25318			0.00	0	0
Total LGL03 SPOT									0.00	0	0
Total For LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.44500	102.93101	8.44500	102.90787		675,600,000,000.00		80,000,000	799,200,000
Total LGL04 SPOT								675,600,000,000.00		80,000,000	799,200,000
Total For LGL04								675,600,000,000.00		80,000,000	799,200,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.29943			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.58206			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL01 SPOT										0.00	0	0
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			9.50500	102.54366	9.50500	102.51750				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	101.72284				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	102.14466				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	101.64278				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	103.79440				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	104.07027				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	100.47941				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	100.00000				0.00	0	0
Total MAQ061 SPOT										0.00	0	0
Total For MAQ061										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	99.84681				0.00	0	0
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0
MAQ06 On 13/02/2015 Spot Bond				100.00000	0.00000	99.95459				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	99.44517				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	100.98574				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ06 On 24/04/2015 Spot Bond				100.00000	0.00000	98.64160				0.00	0	0
Total MAQ066 SPOT										0.00	0	0
Total For MAQ066										0.00	0	0
MAQ06 On 11/05/2015 Spot Bond			100.00000	79.52070	100.00000	79.34783				0.00	0	0
Total MAQ067 SPOT										0.00	0	0
Total For MAQ067										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.87498				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	102.89629				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	100.98757				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	100.46387				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	100.85903				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	101.54959				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	100.94959				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.31557				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.88489				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	100.39299				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF038 On 17/04/2017 Spot Bond				100.00000	0.00000	100.44025				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF039 On 06/08/2015 Spot Bond				100.00000	0.00000	99.98308				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF040 On 07/08/2016 Spot Bond				100.00000	0.00000	99.92910				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF041 On 07/08/2017 Spot Bond				100.00000	0.00000	99.92743				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF042 On 08/12/2015 Spot Bond				100.00000	0.00000	101.10146				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	98.11828	100.00000	97.85523				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	36.72668	100.00000	36.63574				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	89.24205	100.00000	89.02439				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	20.94268	100.00000	20.89082				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	15.64483	100.00000	15.60609				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	15.72979	100.00000	15.69084				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	17.05606	100.00000	17.01475				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			7.91000	106.73062	7.91000	106.70786			158,200,000,000.00	20,000,000	614,000,000
Total MBSA01 SPOT									158,200,000,000.00	20,000,000	614,000,000
Total For MBSA01									158,200,000,000.00	20,000,000	614,000,000
MBSA0 On 15/04/2019 Spot Bond			7.93000	106.18553	7.93000	106.16284			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	101.10041			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	102.51233			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	100.65383			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	100.68168			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			7.22000	105.01651	7.22000	104.99605			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			7.90000	105.57824	7.90000	105.55564			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			8.57000	108.26445	8.57000	108.23935			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	100.88387			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.91442			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			8.61500	107.53380	8.61500	107.50833			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.15500	104.14823	7.15500	104.12802			0.00	0	2,790,070,000
Total MGL01 SPOT									0.00	0	2,790,070,000
Total For MGL01									0.00	0	2,790,070,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.47002			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			8.14500	102.94565	8.14500	102.92308			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	101.04097			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			8.44500	115.45937	8.44500	111.51331		6,756,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								6,756,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								6,756,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.52153			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	24.21492	100.00000	24.15496			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	101.58085			0.00	800,000,000	200,000,000
Total MQB01 SPOT									0.00	800,000,000	200,000,000
Total For MQB01									0.00	800,000,000	200,000,000
MQB02 On 31/05/2017 Spot Bond			7.84500	102.89628	7.84500	102.87453		12,552,000,000.00	1,600,000	141,600,000	
Total MQB02 SPOT								12,552,000,000.00	1,600,000	141,600,000	
Total For MQB02								12,552,000,000.00	1,600,000	141,600,000	
MTN03 On 13/07/2015 Spot Bond			7.10500	101.57572	7.10500	101.55654			0.00	0	0
Total MTN03 SPOT									0.00	0	0
Total For MTN03									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			7.83500	105.65731	7.83500	105.63489			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.09482	100.89771	6.07993			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.17624	100.61875	6.16120				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	99.78998				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	99.77256				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	99.75206				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	0.72369	100.00000	0.72194				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	0.72369	100.00000	0.72194				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			7.97500	103.41183	7.97500	103.38950				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.66500	99.19609	7.66500	99.17549				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			8.13500	105.28013	8.13500	105.25695				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			7.89500	110.70456	7.89500	110.68088				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12 On 20/02/2015 Spot Bond				100.00000	0.00000	101.50946				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			8.31000	112.69686	8.31000	112.67152				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13 On 21/02/2017 Spot Bond				100.00000	0.00000	102.58871				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14 On 26/06/2021 Spot Bond			8.25500	106.13079	8.25500	106.06559				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14 On 27/08/2015 Spot Bond				100.00000	0.00000	101.50246				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15 On 27/08/2017 Spot Bond				100.00000	0.00000	102.66052				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16 On 25/07/2016 Spot Bond				100.00000	0.00000	100.39917				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17 On 28/11/2016 Spot Bond				100.00000	0.00000	101.42760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.71900			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	100.74531			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	100.76882			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	99.90119			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			6.97500	106.25505	6.97500	106.23493		279,000,000,000.00	40,000,000	814,000,000	
Total NBK2A SPOT								279,000,000,000.00	40,000,000	814,000,000	
Total For NBK2A								279,000,000,000.00	40,000,000	814,000,000	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.98499		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			7.73000	118.61286	7.73000	118.58802		773,000,000,000.00	100,000,000	1,604,900,000	
Total NBK3A SPOT								773,000,000,000.00	100,000,000	1,604,900,000	
Total For NBK3A								773,000,000,000.00	100,000,000	1,604,900,000	
NBK4 On 28/10/2024 Spot Bond			9.73500	40.52400	9.73500	40.51369		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			6.90500	103.43118	6.90500	103.41188		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	100.47425		0.00	0	0	
Total NBK6B SPOT								0.00	0	0	
Total For NBK6B								0.00	0	0	
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.39249		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			7.18000	105.81601	7.18000	105.79539		0.00	0	1,880,000,000	

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 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	100.89395				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	101.66855				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	101.08475				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	100.65965				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	100.47983				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	101.44084				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	94.49329				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.34826				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.21398				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.15135				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	90.88551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.68610				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	99.77297				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	100.95410				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	100.90525				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	101.31779				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	100.87529				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	100.85761				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	100.85700				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.12077				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	100.98720				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			8.90500	113.54176	8.90500	114.79091				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	100.98115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			8.94000	112.22088	8.94000	113.78538				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	100.98720				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	100.88791				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	100.92750				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	100.99688				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	101.00897				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			7.69500	105.77583	7.69500	105.75378				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.24367				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.20601				0.00	8,000,000,000	6,500,000,000
Total NED14 SPOT										0.00	8,000,000,000	6,500,000,000
Total For NED14										0.00	8,000,000,000	6,500,000,000
NED15 On 08/04/2024 Spot Bond			9.11000	110.77428	9.11000	111.83325				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	102.51152				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.53084				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.50681				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	100.55507				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	120.69441	9.44500	120.66365				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.93756				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	106.36400	10.00000	106.33600				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	169.15185	2.21000	169.14163				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			2.57500	95.74088	2.57500	138.23710				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			7.66500	107.73845	7.66500	107.71608				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	101.05991				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.29500	110.89825	8.29500	111.21986				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	101.47622				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.48275				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	101.39648				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	101.44636				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	101.41645				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			8.49500	110.89714	8.49500	113.71221				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	101.44642				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	101.47626				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	101.45633				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			8.69500	110.89632	8.69500	111.20964				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	101.51622				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.49620				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	101.50617				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.87467			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	101.75321			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	101.53607			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			7.65500	117.21269	7.65500	117.18851			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			8.34500	125.20501	8.34500	125.17674			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	173.37659	2.10500	173.36661			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			9.06000	127.11256	9.06000	127.08162		45,662,400,000,000.00	5,040,000,000	2,920,000,000	
Total NRA028 SPOT								15,662,400,000,000.00	5,040,000,000	2,920,000,000	
Total For NRA028								15,662,400,000,000.00	5,040,000,000	2,920,000,000	
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.65049			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	100.51601			0.00	0	0
Total NTC15 SPOT									0.00	0	0
Total For NTC15									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.98541			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	101.22504			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	101.46238			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.66740				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	102.07826				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	18.85154	100.00000	18.80588				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	56.72865	100.00000	56.58817				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			6.99500	103.80941	6.99500	103.78980			94,572,400,000,000.00	13,520,000,000	7,060,000,000	
Total OML01 SPOT									14,572,400,000,000.00	13,520,000,000	7,060,000,000	
Total For OML01									14,572,400,000,000.00	13,520,000,000	7,060,000,000	
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.55691				0.00	0	1,000,000,000
Total OML02 SPOT										0.00	0	1,000,000,000
Total For OML02										0.00	0	1,000,000,000
OML03 On 27/11/2024 Spot Bond			8.81500	104.64033	8.81500	103.46021				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	33.26467	100.00000	33.18137				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
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	99.82389				0.00	0	0
Total PMM10 SPOT										0.00	0	0
Total For PMM10										0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	101.24283				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	106.36400	10.00000	106.33600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.13682				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	102.31364				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	100.93438				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	100.93186				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	100.20880				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			8.54500	106.97614	8.54500	107.29586				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.17829				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.18311				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.18528				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.19010				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	100.21081				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	100.21562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.13616			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			6.98000	47.43325	6.98000	47.42431			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			6.00500	109.72272	6.00500	109.70478		897,858,150,000,000.00	815,630,000,000	619,825,933,300	
Total R158 SPOT								17,858,150,000,000.00	815,630,000,000	619,825,933,300	
Total For R158								17,858,150,000,000.00	815,630,000,000	619,825,933,300	
R158P On 15/09/2015 Spot Bond			5.97000	96.51944	5.97000	96.50375		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			6.07000	116.53679	6.07000	116.51754		921,238,118,355,000.00	975,492,276,500	523,835,884,400	
Total R159 SPOT								21,238,118,355,000.00	975,492,276,500	523,835,884,400	
Total For R159								21,238,118,355,000.00	975,492,276,500	523,835,884,400	
R159P On 15/09/2016 Spot Bond			5.90000	91.10451	5.90000	91.08988		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			7.16000	127.74869	7.16000	127.72401		575,531,103,784,000.00	3,153,007,137,400	1,884,373,055,400	
Total R186 SPOT								15,531,103,784,000.00	153,007,137,400	384,373,055,400	
Total For R186								15,531,103,784,000.00	153,007,137,400	384,373,055,400	
R187P On 21/12/2026 Spot Bond			6.90000	44.69636	6.90000	44.68803		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			6.82000	42.18273	6.82000	42.17496		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			1.70000	285.81176	1.70000	285.79847		39,879,038,090,000.00	23,458,257,700	19,857,925,100	
Total R197 SPOT								19,879,038,090,000.00	23,458,257,700	19,857,925,100	
Total For R197								19,879,038,090,000.00	23,458,257,700	19,857,925,100	
R202 On 07/12/2033 Spot Bond			1.68000	236.67415	1.71000	235.63816		252,951,667,752,000.00	150,566,468,900	166,799,953,200	
Total R202 SPOT								12,951,667,752,000.00	150,566,468,900	166,799,953,200	
Total For R202								12,951,667,752,000.00	150,566,468,900	166,799,953,200	
R2023 On 28/02/2023 Spot Bond			6.92500	108.42837	6.91000	108.50240		816,486,872,250,000.00	695,521,570,000	502,371,423,800	

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 R2023 SPOT									16,486,872,250,000.00	695,521,570,000	502,371,423,800
Total For R2023									16,486,872,250,000.00	695,521,570,000	502,371,423,800
R203 On 15/09/2017 Spot Bond			6.28500	107.92154	6.28500	107.90309			313,113,829,719,500.00	1,163,582,152,700	601,341,752,400
Total R203 SPOT									13,113,829,719,500.00	163,582,152,700	501,341,752,400
Total For R203									13,113,829,719,500.00	163,582,152,700	501,341,752,400
R2030 On 31/01/2030 Spot Bond			7.51000	104.49308	7.51000	104.47180			778,559,604,014,000.00	1,302,071,851,400	677,720,444,700
Total R2030 SPOT									7,559,604,014,000.00	302,071,851,400	577,720,444,700
Total For R2030									7,559,604,014,000.00	302,071,851,400	577,720,444,700
R2032 On 31/03/2032 Spot Bond			7.68500	108.24184	7.68500	108.21942			566,722,587,386,500.00	594,238,462,900	340,084,399,000
Total R2032 SPOT									6,722,587,386,500.00	594,238,462,900	340,084,399,000
Total For R2032									6,722,587,386,500.00	594,238,462,900	340,084,399,000
R2037 On 31/01/2037 Spot Bond			7.77000	107.77499	7.77000	107.75229			648,416,990,275,000.00	340,851,607,500	183,435,851,100
Total R2037 SPOT									18,416,990,275,000.00	340,851,607,500	183,435,851,100
Total For R2037									18,416,990,275,000.00	340,851,607,500	183,435,851,100
R204 On 21/12/2018 Spot Bond			6.48500	106.13446	6.48000	106.13327			476,927,883,911,500.00	2,078,169,295,900	633,915,349,700
Total R204 SPOT									7,927,883,911,500.00	078,169,295,900	533,915,349,700
Total For R204									7,927,883,911,500.00	078,169,295,900	533,915,349,700
R2044 On 31/01/2044 Spot Bond			7.85500	110.31495	7.85500	110.29146			214,608,870,750,000.00	409,243,650,000	235,199,500,000
Total R2044 SPOT									14,608,870,750,000.00	409,243,650,000	235,199,500,000
Total For R2044									14,608,870,750,000.00	409,243,650,000	235,199,500,000
R2048 On 28/02/2048 Spot Bond			7.84500	114.46408	7.84500	114.43975			859,287,623,566,500.00	491,942,335,700	464,667,361,800
Total R2048 SPOT									9,287,623,566,500.00	491,942,335,700	464,667,361,800
Total For R2048									9,287,623,566,500.00	491,942,335,700	464,667,361,800
R207 On 15/01/2020 Spot Bond			6.62500	103.03098	6.61500	103.05466			868,894,472,187,500.00	734,927,467,500	429,534,772,400
Total R207 SPOT									8,894,472,187,500.00	734,927,467,500	429,534,772,400
Total For R207									8,894,472,187,500.00	734,927,467,500	429,534,772,400
R208 On 31/03/2021 Spot Bond			6.75500	102.35577	6.74500	102.38675			767,932,086,107,500.00	1,001,914,446,500	1,036,406,397,700
Total R208 SPOT									7,932,086,107,500.00	001,914,446,500	036,406,397,700
Total For R208									7,932,086,107,500.00	001,914,446,500	036,406,397,700
R209 On 31/03/2036 Spot Bond			7.70000	87.18248	7.71500	87.02676			265,147,545,810,000.00	943,525,655,300	596,106,437,500
Total R209 SPOT									5,147,545,810,000.00	943,525,655,300	596,106,437,500
Total For R209									5,147,545,810,000.00	943,525,655,300	596,106,437,500
R210 On 31/03/2028 Spot Bond			1.71000	175.74156	1.71000	175.73334			11,140,468,056,000.00	6,514,893,600	18,605,783,200
Total R210 SPOT									11,140,468,056,000.00	6,514,893,600	18,605,783,200
Total For R210									11,140,468,056,000.00	6,514,893,600	18,605,783,200
R211 On 31/01/2017 Spot Bond			1.45000	130.23423	1.45000	130.22903			86,724,709,670,000.00	59,810,144,600	29,264,028,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R211 SPOT									16,724,709,670,000.00	59,810,144,600	29,264,028,500
Total For R211									16,724,709,670,000.00	59,810,144,600	29,264,028,500
R212 On 31/01/2022 Spot Bond			1.71000	136.03265	1.72500	135.89633			490,940,547,876,000.00	287,099,735,600	125,911,573,600
Total R212 SPOT									10,940,547,876,000.00	287,099,735,600	125,911,573,600
Total For R212									10,940,547,876,000.00	287,099,735,600	125,911,573,600
R213 On 28/02/2031 Spot Bond			7.56500	97.86526	7.55500	97.93397			317,354,424,961,000.00	967,264,299,400	617,332,189,300
Total R213 SPOT									17,354,424,961,000.00	967,264,299,400	617,332,189,300
Total For R213									17,354,424,961,000.00	967,264,299,400	617,332,189,300
R214 On 28/02/2041 Spot Bond			7.76500	88.79464	7.76500	88.77595			114,418,352,042,500.00	1,173,782,144,500	787,300,526,200
Total R214 SPOT									14,418,352,042,500.00	173,782,144,500	787,300,526,200
Total For R214									14,418,352,042,500.00	173,782,144,500	787,300,526,200
R227C On 15/03/2015 Spot Bond			6.13000	99.38244	6.13000	99.36586			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			5.97000	96.51944	5.97000	96.50375			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			5.89000	93.80213	5.89000	93.78709			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			5.90000	91.10451	5.90000	91.08988			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			6.04000	97.81484	6.04000	97.79901			0.00	0	0
Total R327C SPOT									0.00	0	0
Total For R327C									0.00	0	0
R328C On 21/12/2015 Spot Bond			5.91000	95.05418	5.91000	95.03897			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			5.89000	92.35054	5.89000	92.33581			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			5.95000	89.61087	5.95000	89.59643			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			6.26000	86.40353	6.26000	86.38890			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			6.31000	83.66466	6.31000	83.65038				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			6.48500	80.64348	6.48500	80.62934				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			6.46500	78.16934	6.46500	78.15567				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			6.44500	75.78579	6.44500	75.77258				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			6.43500	73.45449	6.43500	73.44171				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			6.57500	70.64839	6.57500	70.63584				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			6.55500	68.47756	6.55500	68.46542				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			6.66500	65.85616	6.66500	65.84430				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			6.63500	63.85955	6.63500	63.84810				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			6.60500	61.94147	6.60500	61.93042				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			6.57500	60.09848	6.57500	60.08780				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			6.53500	58.37457	6.53500	58.36426				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			6.49500	56.72212	6.49500	56.71216				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			7.10000	52.00684	7.10000	51.99687				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			7.06000	50.41577	7.06000	50.40617				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			7.02000	48.89231	7.02000	48.88305				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			6.98000	47.43325	6.98000	47.42431				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			6.94000	46.03555	6.94000	46.02693				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			6.90000	44.69636	6.90000	44.68803				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			6.86000	43.41294	6.86000	43.40490				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			6.82000	42.18273	6.82000	42.17496				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	102.52513				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	102.23937				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	102.98066				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.77382				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.36193				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	19.86543	100.00000	19.81569				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	13.86143	100.00000	13.82710				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	24.29429	100.00000	24.23413				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	66.51148	100.00000	66.35036				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	31.62489	100.00000	31.54480				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	15.72242	100.00000	15.67754				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.61982	100.00000	8.59307				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	12.62602	100.00000	12.58998				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	10.79604	100.00000	10.76521				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	9.01330	100.00000	8.98757				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.87643				0.00	400,000,000	100,000,000
Total RDFB01 SPOT										0.00	400,000,000	100,000,000
Total For RDFB01										0.00	400,000,000	100,000,000
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.18618				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	101.24823				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	101.48151				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	101.55785				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	100.80574				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	101.25911				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	101.38240				0.00	0	0
Total RDFC17 SPOT										0.00	0	0
Total For RDFC17										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	101.38686				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	101.83614				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	100.47918				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	99.99991				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.21235				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.31891				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	101.43058				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	101.27323				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.05692				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.34220				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	85.08220				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	81.54571				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	86.98007				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	85.75590				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	101.16646				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	82.21550				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	93.71984				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	101.99036	12.35000	101.95715				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	13.10224	100.00000	13.07050				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.71839				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	100.96453				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	4.16458	100.00000	4.15426				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	22.59089	100.00000	22.53494				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	51.97604	100.00000	51.84589				0.00	0	0
Total RPP071U SPOT										0.00	0	0
Total For RPP071U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	13.76590	100.00000	13.74904				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	34.74817	100.00000	34.66400				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	103.53010				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS001 On 30/04/2025 Spot Bond				100.00000	0.00000	76.53516			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			8.04500	112.19286	8.04500	112.16855		160,900,000,000.00	20,000,000	868,700,000	
Total RW21 SPOT								160,900,000,000.00	20,000,000	868,700,000	
Total For RW21								160,900,000,000.00	20,000,000	868,700,000	
RW23 On 10/12/2023 Spot Bond			8.16000	109.88117	8.16000	109.85702		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			8.78500	95.03897	8.78500	113.14495		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.27032		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			7.27000	108.06490	7.27000	108.04359		16,721,000,000,000.00	2,300,000,000	1,150,000,000	
Total SBK12 SPOT								16,721,000,000,000.00	2,300,000,000	1,150,000,000	
Total For SBK12								16,721,000,000,000.00	2,300,000,000	1,150,000,000	
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.36400	10.00000	106.33600		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	102.41499		0.00	800,000,000	400,000,000	
Total SBK13 SPOT								0.00	800,000,000	400,000,000	
Total For SBK13								0.00	800,000,000	400,000,000	
SBK14 On 01/12/2017 Spot Bond			8.33500	105.02081	8.33500	104.99724		16,670,000,000,000.00	2,000,000,000	1,000,000,000	
Total SBK14 SPOT								16,670,000,000,000.00	2,000,000,000	1,000,000,000	
Total For SBK14								16,670,000,000,000.00	2,000,000,000	1,000,000,000	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.19979		0.00	0	0	
Total SBK15 SPOT								0.00	0	0	
Total For SBK15								0.00	0	0	
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.40292		0.00	0	500,000,000	
Total SBK16 SPOT								0.00	0	500,000,000	
Total For SBK16								0.00	0	500,000,000	
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	101.81609		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.23522			0.00	0	100,000,000
Total SBK18 SPOT									0.00	0	100,000,000
Total For SBK18									0.00	0	100,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.23143			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	101.71086			0.00	2,000,000,000	1,000,000,000
Total SBK20 SPOT									0.00	2,000,000,000	1,000,000,000
Total For SBK20									0.00	2,000,000,000	1,000,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.20731			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			6.71500	102.79154	6.71500	102.77300			0.00	0	0
Total SBK7 SPOT									0.00	0	0
Total For SBK7									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			7.98000	103.88471	7.98000	103.86239		37,825,200,000,000.00	4,740,000,000	2,370,000,000	
Total SBK9 SPOT								37,825,200,000,000.00	4,740,000,000	2,370,000,000	
Total For SBK9								37,825,200,000,000.00	4,740,000,000	2,370,000,000	
SBN27 On 15/09/2015 Spot Bond			7.46500	108.84054	7.46500	108.81850		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	108.54453	7.96000	108.52112		0.00	0	0	
Total SBN29 SPOT								0.00	0	0	
Total For SBN29								0.00	0	0	
SBN31 On 15/09/2015 Spot Bond			7.25500	108.96659	7.25500	108.94514		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			7.68500	104.57904	7.68500	104.55726		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			7.40000	108.87952	7.40000	108.85767		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			7.43000	108.86153	7.43000	108.83959		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.06667				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	100.68467				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			7.33500	107.02512	7.33500	107.00382				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	100.72639				0.00	721,800,000	360,900,000
Total SBS15 SPOT										0.00	721,800,000	360,900,000
Total For SBS15										0.00	721,800,000	360,900,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.94420				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	104.83742				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			8.21500	110.84352	8.21500	110.81901				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			9.06000	109.17860	9.06000	109.15189				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	99.76339				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	101.61237				0.00	0	0
Total SBS22 SPOT										0.00	0	0
Total For SBS22										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.71544				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.83493				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.06000	104.68457	8.06000	104.66172			2,095,600,000,000.00	260,000,000	986,500,000
Total SBS25 SPOT									2,095,600,000,000.00	260,000,000	986,500,000
Total For SBS25									2,095,600,000,000.00	260,000,000	986,500,000
SBS26 On 28/02/2017 Spot Bond			100.00000	18.81831	100.00000	18.77689			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			8.45000	115.14384	8.45000	115.11795			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	100.40760			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			7.96000	103.95730	7.96000	103.93501			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			9.07000	95.56064	9.07000	95.53722			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	100.53055			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			8.81000	108.73265	8.81000	108.70690			0.00	0	400,000,000
Total SBS31 SPOT									0.00	0	400,000,000
Total For SBS31									0.00	0	400,000,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.95268			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	100.97875			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			8.96000	111.13140	8.96000	111.10450			0.00	0	1,500,000,000
Total SBS34 SPOT									0.00	0	1,500,000,000
Total For SBS34									0.00	0	1,500,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.14187			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.14563			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.01500	100.01138	8.01500	99.98968			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.08000	100.26137	9.08000	100.23679			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.60500	101.03480	9.60500	101.00862			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.44500	102.71333	8.44500	102.68987		675,600,000,000.00	80,000,000	231,500,000	
Total SBS4 SPOT								675,600,000,000.00	80,000,000	231,500,000	
Total For SBS4								675,600,000,000.00	80,000,000	231,500,000	
SBS9 On 07/07/2016 Spot Bond			7.07000	106.70211	7.07000	106.68163		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	126.27346	2.31000	273.47402		0.00	0	790,000,000	
Total SBSI11 SPOT								0.00	0	790,000,000	
Total For SBSI11								0.00	0	790,000,000	
SBSI12 On 31/01/2017 Spot Bond			2.09500	100.82405	2.09500	128.61575		0.00	0	1,000,000,000	
Total SBSI12 SPOT								0.00	0	1,000,000,000	
Total For SBSI12								0.00	0	1,000,000,000	
SCM10 On 15/09/2017 Spot Bond			100.00000	19.40170	100.00000	19.35257		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.47348			0.00	0	0
Total SGI002 SPOT									0.00	0	0
Total For SGI002									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	23.91658	100.00000	23.85736			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				165.36510	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			2.72000	113.29174	2.72000	127.07657			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.23891	6.50000	102.22094			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	102.40383			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	100.82702			0.00	400,000,000	100,000,000
Total SHS03 SPOT									0.00	400,000,000	100,000,000
Total For SHS03									0.00	400,000,000	100,000,000
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.23244			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			8.31500	101.84914	8.31500	101.82635		166,300,000,000.00		20,000,000	334,800,000
Total SHS05 SPOT								166,300,000,000.00		20,000,000	334,800,000
Total For SHS05								166,300,000,000.00		20,000,000	334,800,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.01240			0.00	37,240,000	11,410,000
Total SHS06 SPOT									0.00	37,240,000	11,410,000
Total For SHS06									0.00	37,240,000	11,410,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.74431			0.00	0	150,000,000

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 SHS07 SPOT										0.00	0	150,000,000
Total For SHS07										0.00	0	150,000,000
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.93814				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	25.40073	100.00000	25.33919				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	106.36400	10.00000	106.33600				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	101.16515				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	96.99519	100.00000	96.66301				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	101.13505				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	36.09477	100.00000	36.00539				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	32.22639	100.00000	32.14659				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	32.51660	100.00000	32.43607				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			8.62500	107.66035	8.62500	107.58503				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.38652				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	100.74288				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS21 SPOT									0.00	0	0
Total For SHS21									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.32000	103.05863	7.32000	107.84910			31,329,600,000,000.00	4,280,000,000	2,140,000,000
Total SLI2 SPOT									11,329,600,000,000.00	4,280,000,000	2,140,000,000
Total For SLI2									11,329,600,000,000.00	4,280,000,000	2,140,000,000
SLI3 On 15/08/2023 Spot Bond			8.08000	103.55888	8.08000	101.63888			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			7.68500	104.57904	7.68500	104.55726			50,567,300,000,000.00	6,580,000,000	3,290,000,000
Total SNT01 SPOT									50,567,300,000,000.00	6,580,000,000	3,290,000,000
Total For SNT01									50,567,300,000,000.00	6,580,000,000	3,290,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.56742			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	101.69404			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	102.03757			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	101.52061			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.56194			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.89015			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			7.38500	103.95847	7.38500	103.93777			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	100.38549			0.00	400,000,000	100,000,000
Total SSA02 SPOT									0.00	400,000,000	100,000,000
Total For SSA02									0.00	400,000,000	100,000,000
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.67646			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.42862				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.29500	101.50792	8.29500	101.48526			2,986,200,000,000.00	360,000,000	713,700,000	
Total SSA06 SPOT									2,986,200,000,000.00	360,000,000	713,700,000	
Total For SSA06									2,986,200,000,000.00	360,000,000	713,700,000	
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	101.46779				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN002 On 26/03/2017 Spot Bond				100.00000	0.00000	100.87410				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.00000	0.00000	100.22074				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			8.35300	94.79308	8.35300	94.77177				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN005 On 31/03/2021 Spot Bond			7.84500	97.11922	7.84500	97.09868				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN006 On 15/01/2020 Spot Bond			7.87500	97.91599	7.87500	97.89510				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	101.07877				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN009 On 15/09/2017 Spot Bond			7.46500	105.09532	7.46500	105.07404				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN010 On 31/01/2025 Spot Bond			2.46500	109.79082	2.46500	110.20207				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN012 On 21/12/2018 Spot Bond			7.43000	102.90642	7.43000	102.88580				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 26/08/2018 Spot Bond			8.22500	101.60568	8.22500	101.58319				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			8.92000	112.76075	8.92000	112.73372				0.00	0	7,500,000,000
Total SSN017 SPOT										0.00	0	7,500,000,000
Total For SSN017										0.00	0	7,500,000,000
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	101.28797				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			8.90500	86.95302	8.90500	86.93209				0.00	0	3,000,000,000
Total SSN021 SPOT										0.00	0	3,000,000,000
Total For SSN021										0.00	0	3,000,000,000
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	100.32854				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	101.41791				0.00	0	7,500,000,000
Total SSN025 SPOT										0.00	0	7,500,000,000
Total For SSN025										0.00	0	7,500,000,000
SSN025 On 16/01/2019 Spot Bond				100.00000	0.00000	100.40855				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	100.85879				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	100.45533				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	100.97011				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	0.00000	100.43159				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SY1192 On 13/02/2015 Spot Bond				100.00000	0.00000	99.86210				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.79264			0.00	400,000,000	100,000,000
Total SY1196 SPOT									0.00	400,000,000	100,000,000
Total For SY1196									0.00	400,000,000	100,000,000
SY1199 On 24/02/2015 Spot Bond				100.00000	0.00000	99.67300			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	99.44758			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	99.42989			0.00	0	0
Total SY1207 SPOT									0.00	0	0
Total For SY1207									0.00	0	0
SY1211 On 17/03/2015 Spot Bond				100.00000	0.00000	99.30967			0.00	0	0
Total SY1211 SPOT									0.00	0	0
Total For SY1211									0.00	0	0
SY1217 On 18/02/2015 Spot Bond				100.00000	0.00000	99.77592			0.00	0	0
Total SY1217 SPOT									0.00	0	0
Total For SY1217									0.00	0	0
SY1218 On 21/04/2015 Spot Bond				100.00000	0.00000	99.28870			0.00	0	0
Total SY1218 SPOT									0.00	0	0
Total For SY1218									0.00	0	0
SY1219 On 18/02/2015 Spot Bond				100.00000	0.00000	99.77317			0.00	0	0
Total SY1219 SPOT									0.00	0	0
Total For SY1219									0.00	0	0
SY1220 On 29/04/2015 Spot Bond				100.00000	0.00000	98.54714			0.00	0	0
Total SY1220 SPOT									0.00	0	0
Total For SY1220									0.00	0	0
SY1221 On 29/04/2015 Spot Bond				100.00000	0.00000	98.55114			0.00	0	0
Total SY1221 SPOT									0.00	0	0
Total For SY1221									0.00	0	0
SY1222 On 05/05/2015 Spot Bond				100.00000	0.00000	99.94744			0.00	0	0
Total SY1222 SPOT									0.00	0	0
Total For SY1222									0.00	0	0
SY1223 On 02/03/2015 Spot Bond				100.00000	0.00000	99.94820			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SY1223 SPOT									0.00	0	0
Total For SY1223									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.46500	108.16627	6.46500	108.14736			3,620,400,000,000.00	560,000,000	280,000,000
Total SZ18 SPOT									3,620,400,000,000.00	560,000,000	280,000,000
Total For SZ18									3,620,400,000,000.00	560,000,000	280,000,000
SZ25 On 30/09/2025 Spot Bond			7.77000	111.97033	7.77000	111.94688			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	44.19719	100.00000	44.09012			0.00	0	0
Total TF108U SPOT									0.00	0	0
Total For TF108U									0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.33308			0.00	0	0
Total TFS110 SPOT									0.00	0	0
Total For TFS110									0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.00699			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.29499			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	101.36549			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	100.85335			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	100.89614			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	101.43886			0.00	0	0
Total TFS131 SPOT									0.00	0	0
Total For TFS131									0.00	0	0
TFS132 On 29/07/2015 Spot Bond				100.00000	0.00000	96.94843			0.00	0	0
Total TFS132 SPOT									0.00	0	0
Total For TFS132									0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.13124			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.15483				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			7.32000	102.10958	7.32000	102.08930				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	100.34591				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	100.35495				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	100.40394	7.83000	100.38264				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	100.34095				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	100.35224				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	100.37282				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	100.34095				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	100.35224				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	84.18293	7.16000	100.35041				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	100.37436				0.00	0	0

Contract 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	100.37255				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	100.41574				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	100.40991				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	100.58513				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	100.56521				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.34049				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.35495				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	100.44949	8.73000	100.37838				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	100.33914				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.35224				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			7.95000	103.17418	7.95000	101.09871				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.34642				0.00	0	0

Contract 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	100.36249				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.37526				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	100.37029				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	100.37902				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	100.41485				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	100.41305				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	100.40837				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	100.55413				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	100.55590				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	100.56142				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	101.53094				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	101.58262				0.00	0	0

Contract 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			8.21500	104.60883	8.21500	107.59002				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	101.42905				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	101.49567				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			8.12500	105.07609	8.12500	104.93022				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		100.00000	0.00000				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.71690				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	101.58129				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		100.00000	0.00000				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.88205				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	101.73341				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.55168				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.35016				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	100.36296				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.05076	101.06155	6.03564				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.63658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A:On 18/01/2016 Spot Bond				100.00000	0.00000	100.35607				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.00000	0.00000	100.36066				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	100.35607				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.00000	0.00000	100.36066				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.00000	0.00000	100.36296				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.00000	0.00000	100.35331				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.00000	0.00000	100.36066				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B:On 18/07/2016 Spot Bond				100.00000	0.00000	100.38590				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B:On 18/07/2039 Spot Bond				100.00000	0.00000	100.38590				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B:On 18/07/2016 Spot Bond				100.00000	0.00000	100.38590				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C:On 18/07/2016 Spot Bond				100.00000	0.00000	100.42258				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	100.43174				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.42029			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.60287			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	100.61424			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	100.60970			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			7.13500	104.27848	7.13500	104.25843		285,400,000,000.00	40,000,000	684,500,000	
Total TL15 SPOT								285,400,000,000.00	40,000,000	684,500,000	
Total For TL15								285,400,000,000.00	40,000,000	684,500,000	
TL20 On 22/02/2020 Spot Bond			8.56500	89.58611	8.56500	89.53620		0.00	0	0	
Total TL20 SPOT								0.00	0	0	
Total For TL20								0.00	0	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	106.36400	10.00000	106.33600		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			7.21500	107.15061	7.21500	107.12963		341,702,400,000,000.00	47,360,000,000	29,492,300,000	
Total TN17 SPOT								1,702,400,000,000.00	47,360,000,000	29,492,300,000	
Total For TN17								1,702,400,000,000.00	47,360,000,000	29,492,300,000	
TN20 On 17/09/2020 Spot Bond			8.42500	113.22458	8.42500	113.19877		361,248,513,165,000.00	42,878,161,800	19,733,424,900	
Total TN20 SPOT								1,248,513,165,000.00	42,878,161,800	19,733,424,900	
Total For TN20								1,248,513,165,000.00	42,878,161,800	19,733,424,900	
TN20U On 14/04/2020 Spot Bond			100.00000	0.97646	100.00000	0.97404		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			8.61500	115.95000	8.61500	115.92298		218,821,000,000,000.00	25,400,000,000	11,300,000,000	
Total TN23 SPOT								18,821,000,000,000.00	25,400,000,000	11,300,000,000	
Total For TN23								18,821,000,000,000.00	25,400,000,000	11,300,000,000	
TN25 On 19/08/2025 Spot Bond			8.84000	108.87239	8.84000	108.84681		302,328,000,000,000.00	34,200,000,000	17,160,000,000	

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 TN25 SPOT									12,328,000,000,000.00	34,200,000,000	17,160,000,000
Total For TN25									12,328,000,000,000.00	34,200,000,000	17,160,000,000
TN27 On 14/11/2027 Spot Bond			8.92000	101.89043	8.92000	101.86587			124,880,000,000,000.00	14,000,000,000	9,337,500,000
Total TN27 SPOT									124,880,000,000,000.00	14,000,000,000	9,337,500,000
Total For TN27									124,880,000,000,000.00	14,000,000,000	9,337,500,000
TN30 On 09/10/2030 Spot Bond			9.21000	114.02524	9.21000	113.99704			0.00	0	2,500,000,000
Total TN30 SPOT									0.00	0	2,500,000,000
Total For TN30									0.00	0	2,500,000,000
TN40 On 09/10/2040 Spot Bond			9.67500	113.64379	9.67500	113.61429			1,935,000,000,000.00	200,000,000	100,000,000
Total TN40 SPOT									1,935,000,000,000.00	200,000,000	100,000,000
Total For TN40									1,935,000,000,000.00	200,000,000	100,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.12967			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	101.51706			0.00	0	8,451,500
Total TNF18 SPOT									0.00	0	8,451,500
Total For TNF18									0.00	0	8,451,500
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	99.78705			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	99.78151			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	99.78085			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	99.75315			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	99.69614			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	99.78121			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	100.67111			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA01 SPOT										0.00	0	0
Total For TPDA01										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.36400	10.00000	106.33600				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	100.63424				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	100.64683				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	100.46790				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	100.49750				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	100.17799	10.00000	100.14831				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.17355	9.75000	100.14461				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.17300	100.00000	10.14396				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	101.03484				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	101.09793				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	101.13294				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	101.13995				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.33571				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	101.76712				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	11.57185	100.00000	11.54287				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP15£ On 05/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP16£ On 19/02/2015 Spot Bond				100.00000	0.00000	98.47717				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	99.47800				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP16£ On 19/03/2015 Spot Bond				100.00000	0.00000	99.23032				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP16£ On 02/04/2015 Spot Bond				100.00000	0.00000	98.97937				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP16£ On 16/04/2015 Spot Bond				100.00000	0.00000	98.73124				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	97.99222				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP16£ On 11/06/2015 Spot Bond				100.00000	0.00000	97.73009				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP17£ On 09/07/2015 Spot Bond				100.00000	0.00000	97.13268				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	96.92808			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	96.64083			0.00	0	16,500,000,000
Total TSP172 SPOT									0.00	0	16,500,000,000
Total For TSP172									0.00	0	16,500,000,000
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	96.33901			0.00	0	0
Total TSP173 SPOT									0.00	0	0
Total For TSP173									0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	96.06502			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	98.45585			0.00	0	0
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	97.32949			0.00	0	0
Total TSP177 SPOT									0.00	0	0
Total For TSP177									0.00	0	0
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	95.00494			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	94.55403			0.00	0	0
Total TSP179 SPOT									0.00	0	0
Total For TSP179									0.00	0	0
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	94.18842			0.00	0	0
Total TSP180 SPOT									0.00	0	0
Total For TSP180									0.00	0	0
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	93.56120			0.00	0	0
Total TSP181 SPOT									0.00	0	0
Total For TSP181									0.00	0	0
TSP182 On 30/04/2015 Spot Bond			100.00000	81.47321	100.00000	100.00000		200,000,000,000,000.00	2,000,000,000	1,000,000,000	
Total TSP182 SPOT								10,000,000,000,000.00	2,000,000,000	1,000,000,000	
Total For TSP182								10,000,000,000,000.00	2,000,000,000	1,000,000,000	
TSP183 On 04/02/2016 Spot Bond			100.00000	50.19026	100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	2,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TSP183 SPOT									50,000,000,000,000.00	2,500,000,000	2,500,000,000
Total For TSP183									50,000,000,000,000.00	2,500,000,000	2,500,000,000
TTO01L On 28/08/2019 Spot Bond			100.00000	14.75989	100.00000	14.72413			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TWC06 On 09/04/2015 Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0
Total TWC067 SPOT									0.00	0	0
Total For TWC067									0.00	0	0
TWC07 On 10/02/2015 Spot Bond				100.00000	0.00000	102.16678			0.00	0	0
Total TWC073 SPOT									0.00	0	0
Total For TWC073									0.00	0	0
TWC07 On 19/02/2015 Spot Bond				100.00000	0.00000	101.26898			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	101.25135			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	101.23373			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	89.90148	100.00000	89.68059			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	100.42575			0.00	0	0
Total TWC079 SPOT									0.00	0	0
Total For TWC079									0.00	0	0
TWC08 On 15/04/2015 Spot Bond				100.00000	0.00000	100.39329			0.00	0	0
Total TWC080 SPOT									0.00	0	0
Total For TWC080									0.00	0	0
TWC08 On 17/04/2015 Spot Bond				100.00000	0.00000	100.30390			0.00	0	0
Total TWC081 SPOT									0.00	0	0
Total For TWC081									0.00	0	0
TWC08 On 20/04/2015 Spot Bond				100.00000	0.00000	100.26745			0.00	0	0
Total TWC082 SPOT									0.00	0	0
Total For TWC082									0.00	0	0
TWC08 On 28/07/2015 Spot Bond				100.00000	0.00000	96.77699			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC083 SPOT										0.00	0	0
Total For TWC083										0.00	0	0
TWCJ1 On 26/02/2015 Spot Bond				100.00000	0.00000	101.38715				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	0.00000	100.44151				0.00	0	0
Total TWCJ16 SPOT										0.00	0	0
Total For TWCJ16										0.00	0	0
TWCM On 26/02/2015 Spot Bond				100.00000	0.00000	101.26633				0.00	0	0
Total TWCM15 SPOT										0.00	0	0
Total For TWCM15										0.00	0	0
TWCM On 15/04/2015 Spot Bond				100.00000	0.00000	100.39630				0.00	0	0
Total TWCM16 SPOT										0.00	0	0
Total For TWCM16										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.14500	116.66999	8.14500	116.64426				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	8.32537	100.00000	8.30852				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	8.13278	100.00000	8.11632				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	100.71942				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKC06 On 29/07/2015 Spot Bond				100.00000	0.00000	100.19581				0.00	0	0
Total VKC06 SPOT										0.00	0	0
Total For VKC06										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	99.92482				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.92212			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	99.92207			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	100.78582			0.00	0	200,000,000
Total VKE04 SPOT									0.00	0	200,000,000
Total For VKE04									0.00	0	200,000,000
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.80647			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.81556	100.00000	7.79975			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	7.62298	100.00000	7.60755			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	0.00023	100.00000	0.00023			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			6.46000	109.80841	6.46000	109.78912		129,200,000,000,000.00	20,000,000,000	10,000,000,000	
Total WS04 SPOT								129,200,000,000,000.00	20,000,000,000	10,000,000,000	
Total For WS04								129,200,000,000,000.00	20,000,000,000	10,000,000,000	
WS05 On 01/08/2018 Spot Bond			1.94000	234.70413	1.94000	234.69162		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			6.32500	102.52789	6.32500	102.51045		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			6.78500	106.37943	6.78500	106.35982		63,779,000,000,000.00	9,400,000,000	4,700,000,000	
Total WSP2 SPOT								63,779,000,000,000.00	9,400,000,000	4,700,000,000	
Total For WSP2								63,779,000,000,000.00	9,400,000,000	4,700,000,000	
WSP3 On 28/05/2019 Spot Bond			7.03500	108.91501	7.03500	108.89421		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.24000	109.36340	7.24000	109.34191			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			7.28500	110.27108	7.28500	110.24928		39,339,000,000,000.00	5,400,000,000	2,700,000,000	
Total WSP5 SPOT								19,339,000,000,000.00	5,400,000,000	2,700,000,000	
Total For WSP5								19,339,000,000,000.00	5,400,000,000	2,700,000,000	
Z014 On 30/06/2015 Spot Bond			5.95500	97.70456	5.95500	97.68899			0.00	0	0
Total Z014 SPOT								0.00	0	0	
Total For Z014								0.00	0	0	
Z020 On 19/10/2015 Spot Bond			5.88500	96.03350	5.88500	96.01820			0.00	0	0
Total Z020 SPOT								0.00	0	0	
Total For Z020								0.00	0	0	
Z071 On 01/07/2015 Spot Bond			5.95500	97.68899	5.95500	97.67342			0.00	0	0
Total Z071 SPOT								0.00	0	0	
Total For Z071								0.00	0	0	
Z083 On 30/09/2019 Spot Bond			6.42500	74.55283	6.42500	74.53981			0.00	0	0
Total Z083 SPOT								0.00	0	0	
Total For Z083								0.00	0	0	
ZA021 On 20/10/2015 Spot Bond			100.00000	61.49880	100.00000	61.38212			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	32.55209	100.00000	32.49033			0.00	0	0
Total ZA029 SPOT								0.00	0	0	
Total For ZA029								0.00	0	0	
Total for SPOT								1.42e+017	178,475,118,349,952	518,275,712,600	
Total for SPOT :								1.42e+017	475,118,349,952	518,275,712,600	
Total Futures								1.42e+017	475,118,465,489	518,276,196,148	
Total Options								0.00	0	48,266	
Grand Total:								1.42e+017	475,118,465,489	518,276,244,414	