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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/11/2014

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	05/02/2015	Bond Future		125.12521	125.12521	125.12352	125.12352			0.00	0	0
EL28	On	07/05/2015	Bond Future		125.66173	125.66173	125.66187	125.66187			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	05/02/2015	Bond Future	126.01	Put		886.48000	0.88648	884,790		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		866.48000	0.86648	864,790		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		876.48000	0.87648	874,790		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	07/05/2015	Bond Future	125.00	Call		661.87000	0.66187	661,730		0.00	0	0
EL28	On	07/05/2015	Bond Future	125.00	Put		0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015	Bond Future	125.01	Call		651.87000	0.65187	651,730		0.00	0	0
EL28	On	07/05/2015	Bond Future	125.01	Put		0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015	Bond Future	124.99	Call		671.87000	0.67187	671,730		0.00	0	0
EL28	On	07/05/2015	Bond Future	124.99	Put		0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/02/2015	Bond Future			9.36487	86.77237	9.30943	87.19747			0.00	0	6,220
ES33	On	07/05/2015	Bond Future			9.44003	84.39721	9.38273	84.83044			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.50617	85.87216	9.44715	86.31265			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	05/02/2015	Bond Future	9.99	Call			5,000.34000	5.00034	4,575,240		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			5,070.39000	5.07039	4,645,290		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			5,140.35000	5.14035	4,715,250		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			2,646.66000	2.64666	2,213,430		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			2,718.90000	2.71890	2,285,670		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			2,791.05000	2.79105	2,357,820		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			1,206.92000	1.20692	766,430		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			1,060.12000	1.06012	619,630		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			1,133.57000	1.13357	693,080		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	05/02/2015	Bond Future			119.23887	119.23887	119.23865	119.23865			0.00	0	16
I2025	On	07/05/2015	Bond Future			121.19058	121.19058	121.19217	121.19217			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	05/02/2015	Bond Future	118.99	Call			248.65000	0.24865	248,870		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			238.65000	0.23865	238,870		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			228.65000	0.22865	228,870		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			182.17000	0.18217	180,580		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Call			202.17000	0.20217	200,580		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			192.17000	0.19217	190,580		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025												0.00	0	16
I2038	On	05/02/2015	Bond Future			127.10169	127.10169	127.10123	127.10123			0.00	0	1,318
I2038	On	07/05/2015	Bond Future			129.18205	129.18205	129.18344	129.18344			0.00	0	0
Total I2038 Future												0.00	0	1,318
I2038	On	05/02/2015	Bond Future	122.99	Call			4,111.23000	4.11123	4,111,690		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			4,101.23000	4.10123	4,101,690		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			4,091.23000	4.09123	4,091,690		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Call			2,193.44000	2.19344	2,192,050		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Call			2,183.44000	2.18344	2,182,050		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Call			2,173.44000	2.17344	2,172,050		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	1,318
I2046	On	05/02/2015	Bond Future			130.43832	130.43832	130.14453	130.14453			10,435,065.60	80	5,569
I2046	On	07/05/2015	Bond Future			131.20274	131.20274	130.90578	130.90578			0.00	0	0
Total I2046 Future												10,435,065.60	80	5,569
I2046	On	05/02/2015	Bond Future	123.99	Call			6,154.53000	6.15453	6,448,320		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			6,144.53000	6.14453	6,438,320		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			6,134.53000	6.13453	6,428,320		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Call			3,895.78000	3.89578	4,192,740		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Call			3,915.78000	3.91578	4,212,740		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Call			3,905.78000	3.90578	4,202,740		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												10,435,065.60	80	5,569
I2050	On	05/02/2015	Bond Future			139.24965	139.24965	139.59777	139.59777			0.00	0	2,640
I2050	On	07/05/2015	Bond Future			141.52851	141.52851	141.88453	141.88453			0.00	0	0
Total I2050 Future												0.00	0	2,640
I2050	On	05/02/2015	Bond Future	129.99	Call			9,607.77000	9.60777	9,259,650		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			9,597.77000	9.59777	9,249,650		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			9,587.77000	9.58777	9,239,650		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Call			6,894.53000	6.89453	6,538,510		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			6,884.53000	6.88453	6,528,510		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			6,874.53000	6.87453	6,518,510		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,640
R186	On	05/02/2015	Bond Future			7.81349	121.98045	7.76782	122.37824		7.58	535,860,116.85	4,393	44,684
R186	On	07/05/2015	Bond Future			7.85716	123.96736	7.80964	124.37332		7.68	0.00	0	1
R186	On	06/08/2015	Bond Future			7.88799	120.83202	7.83877	121.24478		8.12	0.00	0	0
R186	On	05/11/2015	Bond Future			7.89710	123.07773	7.84585	123.50047		7.85	0.00	0	0
Total R186 Future												535,860,116.85	4,393	44,685
R186	On	05/02/2015	Bond Future	8.00	Call			2,834.16000	2.83416	2,554,940	7.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Put			830.34000	0.83034	948,910	7.58	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.75	Put			41.08000	0.04108	50,020	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			8,291.19000	8.29119	7,901,950	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Call			6,294.99000	6.29499	5,922,170	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Put			128.35000	0.12835	153,320	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.45	Put			158.63000	0.15863	188,710	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Call			8,136.59000	8.13659	7,748,140	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			43.10000	0.04310	52,440	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			8,213.88000	8.21388	7,825,030	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Call			3,136.06000	3.13606	2,842,950	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Put			706.69000	0.70669	811,370	7.60	637,736.82	786	6,500
R186	On	05/02/2015	Bond Future	8.45	Call			5,918.12000	5.91812	5,550,410	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			39.15000	0.03915	47,700	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			10,142.34000	10.14234	9,747,320	8.07	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			11.71000	0.01171	14,480	8.07	0.00	0	9,600
R186	On	07/05/2015	Bond Future	8.25	Call			4,813.83000	4.81383	4,516,330	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,122.59000	1.12259	1,231,050	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			4,873.25000	4.87325	4,574,050	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,100.00000	1.10000	1,206,760	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			4,754.42000	4.75442	4,458,640	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,145.27000	1.14527	1,255,450	7.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	7.99	Put			2,671.22000	2.67122	2,844,520	8.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			3,980.44000	3.98044	3,739,340	8.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,635.54000	2.63554	2,807,200	8.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			4,028.24000	4.02824	3,785,510	8.13	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,600.60000	2.60060	2,770,630	8.13	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			3,933.31000	3.93331	3,693,850	8.12	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			9,942.89000	9.94289	9,587,760	8.31	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			896.44000	0.89644	964,050	8.31	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			5,583.97000	5.58397	5,308,730	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,384.43000	2.38443	2,531,930	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			5,635.53000	5.63553	5,358,980	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,356.34000	2.35634	2,502,530	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			5,686.85000	5.68685	5,408,990	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,328.08000	2.32808	2,472,960	7.97	0.00	0	0
Total R186 Option												637,736.82	786	25,200
Total For R186												536,497,853.67	5,179	69,885
R197	On	05/02/2015	Bond Future			288.91197	288.91197	288.91155	288.91155			0.00	0	898
R197	On	07/05/2015	Bond Future			293.64023	293.64023	293.64414	293.64414			0.00	0	0
Total R197 Future												0.00	0	898
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			78.45000	0.07845	78,030		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			88.45000	0.08845	88,030		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			98.45000	0.09845	98,030		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			345.86000	0.34586	349,770		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			355.86000	0.35586	359,770		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			365.86000	0.36586	369,770		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	898
R202	On	05/02/2015	Bond Future			237.31542	237.31542	237.31474	237.31474			0.00	0	50,593
R202	On	07/05/2015	Bond Future			241.19943	241.19943	241.20217	241.20217			0.00	0	0
Total R202 Future												0.00	0	50,593
R202	On	05/02/2015	Bond Future	232.99	Call			4,324.74000	4.32474	4,325,420		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			4,314.74000	4.31474	4,315,420		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/02/2015	Bond Future	233.01	Call			4,304.74000	4.30474	4,305,420		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			2,712.17000	2.71217	2,709,430		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			2,702.17000	2.70217	2,699,430		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			2,692.17000	2.69217	2,689,430		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	50,593
R2023	On	05/02/2015	Bond Future			7.54606	104.69701	7.50533	104.94168		5.76	0.00	0	10,322
R2023	On	07/05/2015	Bond Future			7.58520	102.47731	7.54248	102.72741		6.16	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.60887	104.26761	7.56430	104.52180		6.25	0.00	0	0
Total R2023 Future												0.00	0	10,322
R2023	On	05/02/2015	Bond Future	8.74	Call			7,103.25000	7.10325	6,859,850	6.29	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			5.90000	0.00590	7,170	6.29	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			7,157.77000	7.15777	6,914,300	6.29	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			5.55000	0.00555	6,750	6.29	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			7,212.26000	7.21226	6,968,720	6.29	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			5.21000	0.00521	6,340	6.29	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,985.75000	3.98575	3,784,230	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			500.97000	0.50097	549,550	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			4,030.73000	4.03073	3,828,320	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			489.86000	0.48986	537,550	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,940.96000	3.94096	3,740,330	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			512.30000	0.51230	561,770	6.32	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			799.18000	0.79918	857,460	6.44	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,664.44000	4.66444	4,467,780	6.44	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			786.58000	0.78658	844,110	6.44	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			8,335.87000	8.33587	8,098,010	6.63	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			175.66000	0.17566	191,990	6.63	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			4,580.96000	4.58096	4,385,800	6.44	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			811.95000	0.81195	870,980	6.44	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			4,622.64000	4.62264	4,426,730	6.44	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	11,233
R203	On	05/02/2015	Bond Future			6.57860	107.28594	6.53565	107.38934		1.84	0.00	0	13,903
R203	On	07/05/2015	Bond Future			6.57592	104.86602	6.52726	104.97260		1.88	0.00	0	0
R203	On	06/08/2015	Bond Future			6.51376	106.69840	6.45890	106.80653		1.77	0.00	0	0
Total R203 Future												0.00	0	13,903

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/02/2015	Bond Future	7.69	Call			2,735.40000	2.73540	2,632,210	2.03	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			0.64000	0.00064	0,850	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			4,234.93000	4.23493	4,131,530	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			4,257.79000	4.25779	4,154,390	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			4,280.64000	4.28064	4,177,240	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,679.38000	1.67938	1,586,150	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			89.00000	0.08900	102,350	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,641.48000	1.64148	1,548,900	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			94.09000	0.09409	108,090	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,660.41000	1.66041	1,567,500	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			91.52000	0.09152	105,190	2.00	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			969.05000	0.96905	899,830	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			396.93000	0.39693	435,840	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			982.21000	0.98221	912,510	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			390.51000	0.39051	428,940	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			955.97000	0.95597	887,230	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			403.44000	0.40344	442,830	1.81	0.00	0	0
Total R203 Option												0.00	0	55
Total For R203												0.00	0	13,958
R2030	On	05/02/2015	Bond Future			8.23043	98.25395	8.19007	98.59383			0.00	0	4,663
R2030	On	07/05/2015	Bond Future			8.27996	99.85502	8.23819	100.20180			0.00	0	0
Total R2030 Future												0.00	0	4,663
R2030	On	05/02/2015	Bond Future	9.24	Call			8,326.93000	8.32693	7,987,050		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			8,401.33000	8.40133	8,061,450		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			8,475.64000	8.47564	8,135,760		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			4,054.35000	4.05435	3,707,570		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			4,132.72000	4.13272	3,785,940		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			4,210.99000	4.21099	3,864,210		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	4,663
R2032	On	05/02/2015	Bond Future			8.41344	101.52831	8.35778	102.02524			0.00	0	15

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2015	Bond Future			8.46408	99.02625	8.40661	99.53263			0.00	0	0
R2032	On	06/08/2015	Bond Future			8.50484	100.75694	8.44569	101.27193			0.00	0	0
Total R2032 Future												0.00	0	15
R2032	On	05/02/2015	Bond Future	8.51	Call			1,350.40000	1.35040	853,470		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Call			1,174.51000	1.17451	677,580		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Call			1,262.51000	1.26251	765,580		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			908.27000	0.90827	401,890		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			733.53000	0.73353	227,150		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			820.96000	0.82096	314,580		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	8.51	Call			559.73000	0.55973	44,740		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			386.16000	0.38616	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			0.00000	0.00000	128,830		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Call			473.00000	0.47300	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			0.00000	0.00000	41,990		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	15
R2037	On	05/02/2015	Bond Future			8.54598	99.77772	8.48013	100.42676			0.00	0	13,851
R2037	On	07/05/2015	Bond Future			8.59688	101.40363	8.52903	102.06474			0.00	0	500
R2037	On	06/08/2015	Bond Future			8.63994	98.91557	8.57019	99.58795			0.00	0	0
Total R2037 Future												0.00	0	14,351
R2037	On	05/02/2015	Bond Future	9.49	Call			9,268.85000	9.26885	8,619,810		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Call			9,353.72000	9.35372	8,704,680		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			9,438.46000	9.43846	8,789,420		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			4,542.06000	4.54206	3,880,950		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Call			4,359.73000	4.35973	3,698,620		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			4,450.96000	4.45096	3,789,850		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 06/08/2015 Bond Future	8.74	Call			1,624.60000	1.62460	952,220		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			1,718.97000	1.71897	1,046,590		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Call			1,813.20000	1.81320	1,140,820		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	14,351
R204 On 05/02/2015 Bond Future			6.88374	104.83529	6.84721	104.96022		2.88	33,547,292.80	320	10,467
R204 On 07/05/2015 Bond Future			6.90902	106.54287	6.86910	106.67130		2.91	0.00	0	0
R204 On 06/08/2015 Bond Future			6.90174	104.36513	6.85849	104.49553		3.01	0.00	0	0
Total R204 Future									33,547,292.80	320	10,467
R204 On 05/02/2015 Bond Future	8.24	Call			4,635.80000	4.63580	4,510,940	3.16	0.00	0	0
R204 On 05/02/2015 Bond Future	8.24	Put			0.27000	0.00027	0,340	3.16	0.00	0	0
R204 On 05/02/2015 Bond Future	8.25	Call			4,668.13000	4.66813	4,543,260	3.16	0.00	0	0
R204 On 05/02/2015 Bond Future	8.25	Put			0.25000	0.00025	0,310	3.16	0.00	0	0
R204 On 05/02/2015 Bond Future	8.26	Call			4,700.45000	4.70045	4,575,580	3.16	0.00	0	0
R204 On 05/02/2015 Bond Future	8.26	Put			0.23000	0.00023	0,290	3.16	0.00	0	0
R204 On 07/05/2015 Bond Future	7.49	Call			2,181.04000	2.18104	2,074,310	3.02	0.00	0	0
R204 On 07/05/2015 Bond Future	7.49	Put			205.38000	0.20538	227,080	3.02	0.00	0	0
R204 On 07/05/2015 Bond Future	7.50	Call			2,207.23000	2.20723	2,100,050	3.02	0.00	0	0
R204 On 07/05/2015 Bond Future	7.50	Put			200.13000	0.20013	221,380	3.02	0.00	0	0
R204 On 07/05/2015 Bond Future	7.51	Call			2,233.52000	2.23352	2,125,880	3.02	0.00	0	0
R204 On 07/05/2015 Bond Future	7.51	Put			195.00000	0.19500	215,790	3.02	0.00	0	0
R204 On 06/08/2015 Bond Future	8.41	Call			4,609.77000	4.60977	4,485,290	3.22	0.00	0	0
R204 On 06/08/2015 Bond Future	8.41	Put			56.01000	0.05601	61,930	3.22	0.00	0	699
R204 On 06/08/2015 Bond Future	7.74	Call			2,864.49000	2.86449	2,755,060	3.17	0.00	0	0
R204 On 06/08/2015 Bond Future	7.74	Put			246.27000	0.24627	267,240	3.17	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Call			2,889.16000	2.88916	2,779,400	3.17	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Put			241.71000	0.24171	262,350	3.17	0.00	0	0
R204 On 06/08/2015 Bond Future	7.76	Call			2,913.88000	2.91388	2,803,800	3.17	0.00	0	0
R204 On 06/08/2015 Bond Future	7.76	Put			237.21000	0.23721	257,530	3.17	0.00	0	0
Total R204 Option									0.00	0	699
Total For R204									33,547,292.80	320	11,166
R2044 On 05/02/2015 Bond Future			8.66016	101.18534	8.57899	102.05547			0.00	0	5,842
R2044 On 07/05/2015 Bond Future			8.71035	102.83415	8.62684	103.71991			0.00	0	0
R2044 On 06/08/2015 Bond Future			8.75324	100.24586	8.66747	101.14683			0.00	0	0
Total R2044 Future									0.00	0	5,842
R2044 On 05/02/2015 Bond Future	8.99	Call			4,279.46000	4.27946	3,409,330		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.00	Call			4,379.75000	4.37975	3,509,620		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/02/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Call			4,479.86000	4.47986	3,609,730		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call			3,858.53000	3.85853	2,972,770		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			3,958.49000	3.95849	3,072,730		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			3,758.41000	3.75841	2,872,650		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	138,190		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			867.18000	0.86718	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	33,790		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			971.40000	0.97140	70,430		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			762.78000	0.76278	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	5,842
R2048	On	05/02/2015	Bond Future			8.64589	105.06232	8.56984	105.90261			78,796,740.00	750	40,873
R2048	On	07/05/2015	Bond Future			8.69179	102.34211	8.61361	103.19752			0.00	0	0
R2048	On	06/08/2015	Bond Future			8.72992	104.13030	8.64971	105.00042			0.00	0	0
Total R2048 Future												78,796,740.00	750	40,873
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			9,405.46000	9.40546	8,565,170		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			9,499.16000	9.49916	8,658,870		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			9,592.68000	9.59268	8,752,390		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			6,612.42000	6.61242	5,757,010		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			6,710.23000	6.71023	5,854,820		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call			6,514.43000	6.51443	5,659,020		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Call			978.55000	0.97855	108,430		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			1,085.91000	1.08591	215,790		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			1,193.07000	1.19307	322,950		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2048										78,796,740.00	750	40,873
R207 On 05/02/2015 Bond Future			7.11125	101.08139	7.07513	101.23005		3.80		0.00	0	36,307
R207 On 07/05/2015 Bond Future			7.14800	102.72817	7.10921	102.88068		3.86		0.00	0	0
R207 On 06/08/2015 Bond Future			7.16026	100.87863	7.11893	101.03351		4.02		0.00	0	0
Total R207 Future										0.00	0	36,307
R207 On 05/02/2015 Bond Future	8.49	Call			5.629.33000	5.62933	5,480,790	4.15		0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Put			0.52000	0.00052	0,640	4.15		0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Call			5.667.69000	5.66769	5,519,140	4.15		0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Put			0.48000	0.00048	0,590	4.15		0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Call			5.706.03000	5.70603	5,557,470	4.15		0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Put			0.44000	0.00044	0,540	4.15		0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			4.476.02000	4.47602	4,331,420	4.14		0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			68.38000	0.06838	76,290	4.14		0.00	0	0
R207 On 07/05/2015 Bond Future	7.73	Call			2.688.71000	2.68871	2,563,160	3.99		0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			281.22000	0.28122	308,180	3.99		0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			4.405.72000	4.40572	4,261,560	4.14		0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			72.65000	0.07265	81,000	4.14		0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			4.440.97000	4.44097	4,296,590	4.14		0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			70.61000	0.07061	78,740	4.14		0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			2.853.58000	2.85358	2,735,540	4.16		0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			519.96000	0.51996	556,800	4.16		0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			2.881.53000	2.88153	2,763,010	4.16		0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			511.47000	0.51147	547,830	4.16		0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			2,093.10000	2.09310	1,991,040	4.08		0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			823.60000	0.82360	876,420	4.08		0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			2,825.72000	2.82572	2,708,170	4.16		0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			528.57000	0.52857	565,900	4.16		0.00	0	0
Total R207 Option										0.00	0	136
Total For R207										0.00	0	36,443
R208 On 05/02/2015 Bond Future			7.29818	99.78196	7.25718	99.97888		4.65		0.00	0	52,091
R208 On 07/05/2015 Bond Future			7.33522	98.00696	7.29178	98.20847		4.94		0.00	0	0
R208 On 06/08/2015 Bond Future			7.35274	99.71948	7.30700	99.92426		4.99		0.00	0	0
R208 On 05/11/2015 Bond Future			7.33770	98.16843	7.28903	98.37884		4.89		0.00	0	0
Total R208 Future										0.00	0	52,091
R208 On 05/02/2015 Bond Future	8.49	Call			5,718.44000	5.71844	5,522,310	5.09		0.00	0	0
R208 On 05/02/2015 Bond Future	8.49	Put			3.38000	0.00338	4,170	5.09		0.00	0	0
R208 On 05/02/2015 Bond Future	8.50	Call			5,762.89000	5.76289	5,566,710	5.09		0.00	0	0
R208 On 05/02/2015 Bond Future	8.50	Put			3.17000	0.00317	3,910	5.09		0.00	0	0
R208 On 05/02/2015 Bond Future	8.51	Call			5,807.31000	5.80731	5,611,090	5.09		0.00	0	0
R208 On 05/02/2015 Bond Future	8.51	Put			2.96000	0.00296	3,660	5.09		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/05/2015	Bond Future	8.00	Put			289.43000	0.28943	320,680	5.11	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			3,549.97000	3.54997	3,379,090	5.11	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			282.43000	0.28243	313,060	5.11	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			3,474.77000	3.47477	3,305,150	5.11	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			296.40000	0.29640	328,290	5.11	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			3,512.40000	3.51240	3,342,140	5.11	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,666.11000	3.66611	3,506,540	5.15	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			575.70000	0.57570	620,910	5.15	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			6,740.30000	6.74030	6,546,890	5.30	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			111.88000	0.11188	123,250	5.30	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			3,599.26000	3.59926	3,440,910	5.15	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			595.11000	0.59511	641,540	5.15	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			3,632.63000	3.63263	3,473,670	5.15	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			585.33000	0.58533	631,150	5.15	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,056.45000	1.05645	1,124,860	4.97	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,042.92000	1.04292	1,110,650	4.97	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			5,375.69000	5.37569	5,195,230	5.19	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			380.96000	0.38096	410,910	5.19	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			2,998.96000	2.99896	2,857,620	4.97	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,070.13000	1.07013	1,139,200	4.97	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			3,027.52000	3.02752	2,885,520	4.97	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			3,056.21000	3.05621	2,913,530	4.97	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	54,489
R209	On	05/02/2015	Bond Future			8.44781	80.78126	8.39222	81.23649		11.38	0.00	0	28,435
R209	On	07/05/2015	Bond Future			8.49248	78.94868	8.43529	79.41244		12.30	0.00	0	0
R209	On	06/08/2015	Bond Future			8.52838	80.32842	8.46973	80.80002		12.58	0.00	0	0
Total R209 Future												0.00	0	28,435
R209	On	05/02/2015	Bond Future	9.25	Call			6,706.16000	6.70616	6,274,850	12.06	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			104.32000	0.10432	128,240	12.06	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			6,774.08000	6.77408	6,341,960	12.07	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			100.35000	0.10035	123,460	12.07	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			5,031.12000	5.03112	4,629,500	11.84	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			263.16000	0.26316	316,770	11.84	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			6,638.27000	6.63827	6,207,800	12.05	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			108.43000	0.10843	133,190	12.05	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			978.46000	0.97846	1,086,900	12.65	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			5,437.98000	5.43798	5,081,040	12.66	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			960.05000	0.96005	1,066,870	12.66	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			5,325.88000	5.32588	4,972,190	12.64	0.00	0	0

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			997.18000	0.99718	1,107,250	12.64	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			5,381.83000	5.38183	5,026,510	12.65	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,746.52000	1.74652	1,885,660	12.91	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,723.18000	1.72318	1,860,890	12.92	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,887.09000	5.88709	5,551,780	12.93	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,700.11000	1.70011	1,836,400	12.93	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			10,807.30000	10.80730	10,380,770	13.27	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			432.63000	0.43263	477,700	13.27	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,784.63000	5.78463	5,452,170	12.91	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,835.78000	5.83578	5,501,890	12.92	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												0.00	0	31,349
R210	On	05/02/2015	Bond Future			177.78833	177.78833	177.78794	177.78794			0.00	0	628
R210	On	07/05/2015	Bond Future			178.62022	178.62022	178.62258	178.62258			0.00	0	0
Total R210 Future												0.00	0	628
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			2,797.94000	2.79794	2,798,330		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			2,787.94000	2.78794	2,788,330		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			2,777.94000	2.77794	2,778,330		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Call			1,632.58000	1.63258	1,630,220		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			1,622.58000	1.62258	1,620,220		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			1,612.58000	1.61258	1,610,220		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	628
R211	On	05/02/2015	Bond Future			132.63452	132.63452	132.63687	132.63687			0.00	0	1,120
R211	On	07/05/2015	Bond Future			134.80561	134.80561	134.81001	134.81001			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	05/02/2015	Bond Future	133.00	Put			363.13000	0.36313	365,480		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			373.13000	0.37313	375,480		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			353.13000	0.35313	355,480		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	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			199.99000	0.19999	204,390		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			179.99000	0.17999	184,390		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			189.99000	0.18999	194,390		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/02/2015	Bond Future			137.54689	137.54689	137.54671	137.54671			0.00	0	14,864
R212	On	07/05/2015	Bond Future			139.79841	139.79841	139.80029	139.80029			0.00	0	0
Total R212 Future												0.00	0	14,864
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			443.29000	0.44329	443,110		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			453.29000	0.45329	453,110		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			463.29000	0.46329	463,110		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			1,189.71000	1.18971	1,191,590		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Put			1,199.71000	1.19971	1,201,590		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Put			1,209.71000	1.20971	1,211,590		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	14,864
R213	On	05/02/2015	Bond Future			8.28653	91.83788	8.24110	92.20582		9.74	0.00	0	21,796
R213	On	07/05/2015	Bond Future			8.33168	89.78856	8.28479	90.16373		10.51	0.00	0	0
R213	On	06/08/2015	Bond Future			8.36741	91.35728	8.31918	91.73880		10.72	0.00	0	0
Total R213 Future												0.00	0	21,796
R213	On	05/02/2015	Bond Future	9.24	Call			7,670.80000	7.67080	7,313,350	10.54	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			55.30000	0.05530	65,790	10.54	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			7,739.98000	7.73998	7,382,140	10.55	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			53.04000	0.05304	63,140	10.55	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			7,808.93000	7.80893	7,450,680	10.55	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			50.64000	0.05064	60,330	10.55	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			4,680.12000	4.68012	4,405,030	10.65	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			1,130.74000	1.13074	1,230,820	10.65	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			4,734.53000	4.73453	4,457,960	10.66	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			1,109.45000	1.10945	1,208,050	10.66	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			4,789.18000	4.78918	4,511,140	10.67	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			1,088.50000	1.08850	1,185,630	10.67	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,592.65000	2.59265	2,747,530	10.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/08/2015	Bond Future	8.51	Call			4,055.81000	4.05581	3,827,760	10.73	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,559.81000	2.55981	2,713,280	10.73	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			3,967.29000	3.96729	3,742,080	10.72	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			2,626.41000	2.62641	2,782,720	10.72	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			4,011.14000	4.01114	3,784,500	10.72	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	21,796
R214	On	05/02/2015	Bond Future			8.55403	81.61731	8.49845	82.09534		11.97	0.00	0	6,869
R214	On	07/05/2015	Bond Future			8.59772	79.65472	8.54059	80.14167		12.96	0.00	0	0
R214	On	06/08/2015	Bond Future			8.63355	81.04643	8.57499	81.54165		13.26	0.00	0	0
Total R214 Future												0.00	0	6,869
R214	On	05/02/2015	Bond Future	9.49	Call			7,941.38000	7.94138	7,480,550	12.92	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			74.15000	0.07415	91,350	12.92	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			8,011.23000	8.01123	7,549,810	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			71.33000	0.07133	87,940	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			8,080.80000	8.08080	7,618,760	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			68.35000	0.06835	84,340	12.93	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			1,004.38000	1.00438	1,114,050	13.44	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			5,937.92000	5.93792	5,559,030	13.44	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			985.81000	0.98581	1,093,870	13.44	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			5,996.79000	5.99679	5,616,300	13.45	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			967.70000	0.96770	1,074,160	13.45	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			5,879.38000	5.87938	5,502,100	13.44	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			4,305.38000	4.30538	4,015,020	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			2,922.81000	2.92281	3,127,670	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			4,351.37000	4.35137	4,059,210	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			2,886.29000	2.88629	3,089,350	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			4,398.11000	4.39811	4,104,170	13.27	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			2,850.65000	2.85065	3,051,930	13.27	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	6,869
Total for Bond												659,276,952.07	6,329	406,798
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R157 Future										0.00	0	0
Total For R208/R157										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 05/02/2015 GOVI			486.99600	486.99600	488.31100	488.31100				0.00	0	411
GOVI On 07/05/2015 GOVI			494.92200	494.92200	496.26600	496.26600				0.00	0	130
GOVI On 06/08/2015 GOVI			503.47000	503.47000	504.83600	504.83600				0.00	0	0
Total GOVI Future										0.00	0	541
GOVI On 05/02/2015 GOVI	459.99	Call			283,210.00000	28.32100	270,060,000			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			283,110.00000	28.31100	269,960,000			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			283,010.00000	28.30100	269,860,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			462,560.00000	46.25600	449,120,000			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			462,760.00000	46.27600	449,320,000			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			462,660.00000	46.26600	449,220,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			48,460.00000	4.84600	34,800,000			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			48,360.00000	4.83600	34,700,000			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			48,260.00000	4.82600	34,600,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	541
Total for GOVI										0.00	0	541
AL12 On 05/02/2015 Index Future			541.51500	541.51500	544.06400	544.06400				0.00	0	0
AL12 On 07/05/2015 Index Future			550.32900	550.32900	552.92700	552.92700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL12 Future										0.00	0	0
Total For AL12										0.00	0	0
AL37 On 05/02/2015 Index Future			452.56200	452.56200	453.24000	453.24000				0.00	0	116
AL37 On 07/05/2015 Index Future			459.92800	459.92800	460.62300	460.62300				0.00	0	0
Total AL37 Future										0.00	0	116
Total For AL37										0.00	0	116
AL7T On 05/02/2015 Index Future			536.89400	536.89400	538.20600	538.20600				0.00	0	3
AL7T On 07/05/2015 Index Future			545.63200	545.63200	546.97400	546.97400				0.00	0	0
Total AL7T Future										0.00	0	3
Total For AL7T										0.00	0	3
ALBI On 05/02/2015 Index Future			488.97900	488.97900	490.53200	490.53200				0.00	0	654
ALBI On 07/05/2015 Index Future			496.93800	496.93800	498.52300	498.52300				0.00	0	0
ALBI On 06/08/2015 Index Future			505.52100	505.52100	507.13200	507.13200				0.00	0	0
Total ALBI Future										0.00	0	654
Total For ALBI										0.00	0	654
IGOV On 05/02/2015 Index Future			226.35000	226.35000	226.37100	226.37100				0.00	0	1,093
IGOV On 07/05/2015 Index Future			230.05300	230.05300	230.07700	230.07700				0.00	0	80
IGOV On 06/08/2015 Index Future			234.04400	234.04400	234.06800	234.06800				0.00	0	0
Total IGOV Future										0.00	0	1,173
Total For IGOV										0.00	0	1,173
ILBI On 05/02/2015 Index Future			613.31300	613.31300	613.37300	613.37300				0.00	0	157
ILBI On 07/05/2015 Index Future			623.36700	623.36700	623.43100	623.43100				0.00	0	0
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										0.00	0	2,103
JIBAR f On 17/12/2014 Jibar Future			6.08000	93.92000	6.08000	93.92000				0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.10000	93.90000	6.10000	93.90000				0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.14000	93.86000	6.14000	93.86000				0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.17000	93.83000	6.17000	93.83000				0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.21000	93.79000	6.21000	93.79000				0.00	0	0
JIBAR f On 20/05/2015 Jibar Future			6.29000	93.71000	6.24000	93.76000				0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.31000	93.69000	6.31000	93.69000				0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			6.43000	93.57000	6.39000	93.61000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.56000	93.44000	6.55000	93.45000				0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			6.67000	93.33000	6.65000	93.35000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.77000	93.23000	6.76000	93.24000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			6.89000	93.11000	6.87000	93.13000				0.00	0	0
Total Jibar Future										0.00	0	7,850

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For JIBAR FUTURE									0.00	0	7,850
Total for Jibar									0.00	0	7,850
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
Total J201 Future									0.00	0	0
Total For J201									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									659,276,952.07	6,329	417,292
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.08616			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			6.71000	101.81536	6.71000	101.79719			0.00	0	0
Total AA03 SPOT									0.00	0	0
Total For AA03									0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.32894			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019 Spot Bond			8.00000	106.25289	8.00000	106.22987		9,600,000,000,000.00	1,200,000,000	600,000,000	
Total AA05 SPOT								9,600,000,000,000.00	1,200,000,000	600,000,000	
Total For AA05								9,600,000,000,000.00	1,200,000,000	600,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.89681			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			8.68500	105.00877	8.68500	104.98424			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	103.37000	10.00000	103.35000			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.05255			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.13266			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			8.86500	98.27968	8.86500	98.25614		2,659,500,000,000.00	300,000,000	300,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB013 SPOT									2,659,500,000,000.00	300,000,000	300,000,000
Total For AB013									2,659,500,000,000.00	300,000,000	300,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.80037	100.00000	9.75727			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	100.23351	10.84000	100.20429			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB06 On 27/03/2015 Spot Bond			6.83000	101.78352	6.83000	101.76489		14,343,000,000,000.00	2,100,000,000	700,000,000	
Total AB06 SPOT									14,343,000,000,000.00	2,100,000,000	700,000,000
Total For AB06									14,343,000,000,000.00	2,100,000,000	700,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.08822			0.00	0	0
Total AB08 SPOT									0.00	0	0
Total For AB08									0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.30500	104.96562	8.30500	104.94203			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABC12 On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.30000	125.81019	2.30000	271.85016			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.34296			0.00	0	0
Total ABFN04 SPOT									0.00	0	0
Total For ABFN04									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	102.00589			0.00	0	100,000,000
Total ABFN06 SPOT									0.00	0	100,000,000
Total For ABFN06									0.00	0	100,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.48812			0.00	0	200,000,000
Total ABFN07 SPOT									0.00	0	200,000,000
Total For ABFN07									0.00	0	200,000,000
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.54627			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.58490			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.99450				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.72617				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.41457				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABN031 On 12/03/2015 Spot Bond			100.00000	97.79491	100.00000	97.53687				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.04000	172.97805	2.04000	172.94761				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	165.29607	2.76000	165.26383				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	176.13893	2.17000	176.10738				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	185.66869	1.82000	185.63715				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			7.50125	79.51031	7.50125	79.49456				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			7.50125	79.51031	7.50125	79.49456				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	94.84000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.44652				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.98000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	93.02000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.45000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	91.08000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	90.47000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.02755				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	100.91149				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	90.12000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN50 On 21/12/2014 Spot Bond			6.90000	103.92315	6.90000	103.90359				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	89.40000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	89.94000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	89.31000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.18222				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.00000	107.67786	7.00000	107.65740				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	100.91476				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	87.49000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	86.95000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.62000	95.14499	2.62000	109.03960				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.41000	102.57598	2.41000	161.50208				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.31000	117.38560	2.31000	214.77789				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.64000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.07000	93.72071	9.07000	94.30556				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	97.19000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	100.70000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.55145				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	92.94000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	103.19500				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	109.20302	9.63000	109.18417				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	96.39000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.13000	114.47128	9.13000	114.44336				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.39000	93.14255	8.39000	93.12152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.49000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	101.81000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.22500	113.74154	9.22500	113.71351			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	87.80000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.69574			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	100.58709			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			7.65500	108.32656	7.65500	108.30408		1,531,000,000,000.00	200,000,000	1,500,000,000	
Total ABS10 SPOT								1,531,000,000,000.00	200,000,000	1,500,000,000	
Total For ABS10								1,531,000,000,000.00	200,000,000	1,500,000,000	
ABS11 On 09/04/2021 Spot Bond			8.39500	106.29883	8.39500	106.27482		8,395,000,000,000.00	1,000,000,000	780,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS11 SPOT									8,395,000,000,000.00	1,000,000,000	780,000,000
Total For ABS11									8,395,000,000,000.00	1,000,000,000	780,000,000
ABS5 On 01/05/2015 Spot Bond			6.87000	101.21617	6.87000	101.19766			2,061,000,000,000.00	300,000,000	10,100,000,000
Total ABS5 SPOT									2,061,000,000,000.00	300,000,000	10,100,000,000
Total For ABS5									2,061,000,000,000.00	300,000,000	10,100,000,000
ABS6 On 01/06/2020 Spot Bond			8.42500	98.95868	8.42500	98.93638			0.00	0	640,000,000
Total ABS6 SPOT									0.00	0	640,000,000
Total For ABS6									0.00	0	640,000,000
ABS7 On 11/09/2026 Spot Bond			9.32500	98.16487	9.32500	98.14016			27,229,000,000,000.00	2,920,000,000	1,460,000,000
Total ABS7 SPOT									27,229,000,000,000.00	2,920,000,000	1,460,000,000
Total For ABS7									27,229,000,000,000.00	2,920,000,000	1,460,000,000
ABS9 On 17/03/2016 Spot Bond			7.55000	104.05874	7.55000	104.03744			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.11000	217.63711	2.11000	275.69727			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			1.49000	128.21350	1.49000	131.05211			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			2.15000	130.57618	2.15000	133.17532			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	0.00485	100.00000	0.00484			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	65.04567	100.00000	64.88810			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02L On 15/09/2015 Spot Bond			11.16000	104.45098	11.16000	104.41964			0.00	0	210,000,000
Total ACL028 SPOT									0.00	0	210,000,000
Total For ACL028									0.00	0	210,000,000
ACL02L On 20/08/2015 Spot Bond				100.00000	0.00000	100.19583			0.00	0	20,000,000
Total ACL029 SPOT									0.00	0	20,000,000
Total For ACL029									0.00	0	20,000,000
ACL02L On 20/03/2018 Spot Bond			100.00000	6.51105	100.00000	6.49510			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL033 On 20/08/2015 Spot Bond				100.00000	0.00000	100.20052				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL036 On 20/08/2015 Spot Bond				100.00000	0.00000	100.26690				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03U On 20/03/2016 Spot Bond			100.00000	38.80888	100.00000	38.71384				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	100.19113				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	66.57367	11.00000	66.55463				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04U On 20/06/2016 Spot Bond			100.00000	24.83769	100.00000	24.77686				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	101.58506				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	101.73425				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	101.51853				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.56349				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	101.58327				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	102.76587				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	102.76587				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	102.78181				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	102.78181				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	102.74991				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	92.76007				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	101.51604				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	101.37665				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	101.53654				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.58125				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.59919				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.56325				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.48259				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.82500	106.64486	8.82500	106.61929				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.71120				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	101.37128				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	86.70084				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	169.93636				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	169.96994				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	101.51845				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 ACL129 SPOT										0.00	0	300,000,000
Total For ACL129										0.00	0	300,000,000
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	102.51440				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	99.89654				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	102.51292				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	103.32588				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	103.23387				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	101.50421				0.00	540,000,000	540,000,000
Total ACL142 SPOT										0.00	540,000,000	540,000,000
Total For ACL142										0.00	540,000,000	540,000,000
ACL142 On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.20847				0.00	1,800,000,000	2,517,605,000
Total ACL143 SPOT										0.00	1,800,000,000	2,517,605,000
Total For ACL143										0.00	1,800,000,000	2,517,605,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.79272				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.52386				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.62686				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	101.35139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.32078				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	101.38020				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	101.49169				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	101.42871				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	101.35679				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	101.37660				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	101.91988	10.23000	101.89179				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	101.39622				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	101.36579				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	119.60044				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.94000	107.46337	8.94000	107.43769				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	101.48623				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	117.31556	1.75000	117.38820				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL169 On 20/03/2015 Spot Bond				100.00000	0.00000	101.52683				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL170 On 20/06/2015 Spot Bond				100.00000	0.00000	101.37822				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	101.45705				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	101.50175				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.41234				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/06/2015 Spot Bond				100.00000	0.00000	101.80616				0.00	0	139,285,700
Total ACL180 SPOT										0.00	0	139,285,700
Total For ACL180										0.00	0	139,285,700
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	101.56357				0.00	0	228,057,100
Total ACL181 SPOT										0.00	0	228,057,100
Total For ACL181										0.00	0	228,057,100
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	103.16019				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	101.39623				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	102.54709				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	101.49282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.45469				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	101.53095				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	101.55432				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	101.79882				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	102.05481				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	101.55980				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	101.55980				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	101.64470				0.00	0	495,000,000
Total ACL195 SPOT										0.00	0	495,000,000
Total For ACL195										0.00	0	495,000,000
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.46599				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	101.64808				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	103.62271				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.64470				0.00	0	320,000,000

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 ACL199 SPOT										0.00	0	320,000,000
Total For ACL199										0.00	0	320,000,000
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	94.82498				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	101.59038				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	101.57325				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	122.57715				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	123.44617				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	101.37654				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	101.36403				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.13926				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	101.39802				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	101.41966				0.00	0	76,000,000
Total ACL213 SPOT										0.00	0	76,000,000
Total For ACL213										0.00	0	76,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.45705				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	101.37834				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	101.37654				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	101.50229				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	102.43640				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	100.61960				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	100.60297				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	103.33918				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	21.48640	100.00000	21.43435				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	13.34561	100.00000	13.30349				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.79650				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	100.87371				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	100.97655				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	100.76254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A1 On 18/04/2016 Spot Bond			7.44000	99.60257	7.44000	99.58258			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	100.97691			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.13356			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.31000	102.69176	8.31000	102.66867			0.00	0	2,820,000,000
Total AIR01 SPOT									0.00	0	2,820,000,000
Total For AIR01									0.00	0	2,820,000,000
AIR02 On 30/04/2023 Spot Bond			9.22500	115.07216	9.22500	115.04365		5,535,000,000,000.00		600,000,000	200,000,000
Total AIR02 SPOT								5,535,000,000,000.00		600,000,000	200,000,000
Total For AIR02								5,535,000,000,000.00		600,000,000	200,000,000
AIR03 On 09/03/2016 Spot Bond			7.00000	107.02212	7.00000	107.00179			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			8.81000	102.76848	8.81000	102.74441			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	12.47468	100.00000	12.44692			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			9.59500	103.20717	9.59500	103.18090			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			2.66000	165.84338	2.66000	165.81140			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	101.78618			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	99.79749			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ANG011 SPOT										0.00	0	0
Total For ANG011										0.00	0	0
ANG01:On 06/06/2015 Spot Bond				100.00000	0.00000	99.80290				0.00	0	0
Total ANG012 SPOT										0.00	0	0
Total For ANG012										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.34297				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.68261				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
ASN00:On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00:On 22/03/2016 Spot Bond				100.00000	0.00000	101.44044				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	99.97156				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	101.32612				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00:On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN00:On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN01:On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01:On 20/03/2019 Spot Bond				100.00000	0.00000	101.41234				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01:On 20/06/2017 Spot Bond				100.00000	0.00000	101.70262				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	101.93574				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	105.75000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	93.55000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	101.75081				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	98.90310				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.56000	130.19817	2.56000	300.94826				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	98.72087				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	101.23346				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	99.94735				0.00	0	144,000,000
Total ASN028 SPOT										0.00	0	144,000,000
Total For ASN028										0.00	0	144,000,000
ASN03: On 14/08/2017 Spot Bond				100.00000	0.00000	95.02260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	95.85581				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 07/01/2015 Spot Bond				100.00000	0.00000	100.89495				0.00	0	0
Total ASN033 SPOT										0.00	0	0
Total For ASN033										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.98463				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	100.37240				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	162.58201	2.57500	206.77280				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	26.41726	100.00000	26.25043				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	15.99813	100.00000	15.83678				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39: On 20/12/2017 Spot Bond			100.00000	16.11112	100.00000	15.94864				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40: On 20/12/2017 Spot Bond			100.00000	15.60266	100.00000	15.44530				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	101.52483				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00: On 20/12/2014 Spot Bond				100.00000	0.00000	101.28704				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAR002 SPOT									0.00	0	0
Total For BAR002									0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	101.26913			0.00	0	0
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.25393			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			8.41000	106.02251	8.41000	105.99851			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.06752			0.00	0	0
Total BAW12 SPOT									0.00	0	0
Total For BAW12									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.61222			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	100.88057			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.39162			0.00	140,000,000	70,000,000
Total BAW17 SPOT									0.00	140,000,000	70,000,000
Total For BAW17									0.00	140,000,000	70,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.07401			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			8.96500	102.54336	8.96500	102.51879		17,930,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT								17,930,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19								17,930,000,000,000.00	2,000,000,000	1,000,000,000	
BAW2 On 02/10/2015 Spot Bond			7.24000	105.36753	7.24000	105.34694		0.00	0	0	
Total BAW2 SPOT								0.00	0	0	
Total For BAW2								0.00	0	0	
BAW20 On 15/01/2016 Spot Bond			100.00000	35.97028	100.00000	35.81210		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	101.34591		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.25500	105.72906	8.25500	105.70557				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			10.80390	103.77496	10.80390	103.19331				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			10.91603	102.14954	10.91603	102.06211				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			10.93281	102.11835	10.93281	102.04416				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	101.73811				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			10.95137	102.22688	10.95137	102.01818				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			11.39163	102.87880	11.39163	102.86367				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	101.77749				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	101.77749				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA1 On 31/03/2016 Spot Bond				100.00000	0.00000	101.77756				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			11.05390	101.70619	11.05390	101.70628				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			11.01591	102.99426	11.01591	102.14225				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			10.91603	102.14954	10.91603	102.06211				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			10.86086	102.80467	10.86086	102.36344				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.00143	98.36874	10.00143	101.99257				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.69092				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.67001				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.67001				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2015 Spot Bond				100.00000	0.00000	100.01230				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/06/2017 Spot Bond			10.44188	101.83007	10.44188	101.74828				0.00	0	0
Total BAYA21 SPOT										0.00	0	0
Total For BAYA21										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			11.03000	101.90291	11.03000	101.87278				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond				100.00000	0.00000	101.62325				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/09/2017 Spot Bond			10.95500	75.58719	10.95500	99.84100				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond				100.00000	0.00000	100.01231				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.01231				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA28 On 31/12/2015 Spot Bond				100.00000	0.00000	101.54145				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	90.48677	9.28000	101.45640				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.64663				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			10.81000	72.25688	10.81000	102.23540				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.59986				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.63883				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.63883				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89380				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	101.58114				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA38 On 30/09/2018 Spot Bond				100.00000	0.00000	101.65916				0.00	815,400,000	815,400,000
Total BAYA39 SPOT										0.00	815,400,000	815,400,000
Total For BAYA39										0.00	815,400,000	815,400,000
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	100.01229				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.65916				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.58426				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.60439				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.65925				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	101.21841				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA46 On 30/09/2015 Spot Bond				100.00000	0.00000	101.30515				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB07 On 31/03/2016 Spot Bond			13.80390	104.21672	13.80390	103.65150				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			14.91325	103.23604	14.91325	103.21588				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			13.76010	103.10854	13.76010	102.78008				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	102.14392				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	102.14392				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	102.14392				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	102.22136				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.87233				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	23.48138	100.00000	23.43683				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.56543	100.00000	21.51319				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.62696	100.00000	19.57942				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.11541	100.00000	12.08606				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	12.11541	100.00000	12.08606				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.64811	100.00000	14.61263				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.69233	100.00000	12.66159				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	100.76950				0.00	3,200,000,000	3,200,000,000
Total BCJ03 SPOT										0.00	3,200,000,000	3,200,000,000
Total For BCJ03										0.00	3,200,000,000	3,200,000,000
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.72512				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.94198				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	100.99741				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	8.26263	100.00000	8.24239			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	8.26263	100.00000	8.24239			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP87U On 05/12/2014 Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0
Total BCP87U SPOT									0.00	0	0
Total For BCP87U									0.00	0	0
BCP88U On 23/01/2015 Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0
Total BCP88U SPOT									0.00	0	0
Total For BCP88U									0.00	0	0
BCP89U On 19/02/2015 Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0
Total BCP89U SPOT									0.00	0	0
Total For BCP89U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.01000	104.75271	2.01000	181.89589			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			7.74500	100.49315	7.74500	162.03965			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			7.74500	101.80334	7.74500	162.31873			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.13000	100.81987	8.13000	100.79780			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	101.79274			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.41000	100.35825	7.41000	100.33808		1,482,000,000,000.00	200,000,000	100,000,000	
Total BEER02 SPOT								1,482,000,000,000.00	200,000,000	100,000,000	
Total For BEER02								1,482,000,000,000.00	200,000,000	100,000,000	
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.69203			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.77025				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	100.78528				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	100.83536				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	100.88541				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.02508				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	22.99630	100.00000	22.94059				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	100.58679				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	100.59813				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	100.60191				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.64723				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	100.70757				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	22.49975	100.00000	22.44524				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	22.49975	100.00000	22.44524				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	101.46990				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	101.57949				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	101.60938				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			7.80500	103.83336	7.80500	103.81140				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	101.69902				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	101.85823				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	16.09222	100.00000	16.05280				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	16.09222	100.00000	16.05280				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	100.23355				0.00	100,000,000	50,000,000
Total BGL01 SPOT										0.00	100,000,000	50,000,000
Total For BGL01										0.00	100,000,000	50,000,000
BGL02 On 19/11/2024 Spot Bond			10.57500	101.84189	10.57500	101.22021				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	99.87838			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	101.18658			0.00	0	50,000,000
Total BID05 SPOT									0.00	0	50,000,000
Total For BID05									0.00	0	50,000,000
BID06 On 30/06/2019 Spot Bond			8.12000	69.40492	8.12000	106.38629		35,728,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT								15,728,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06								15,728,000,000,000.00	4,400,000,000	2,200,000,000	
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	98.73838			0.00	0	0
Total BIDC41 SPOT									0.00	0	0
Total For BIDC41									0.00	0	0
BIDC42 On 14/01/2015 Spot Bond				100.00000	0.00000	98.63570			0.00	0	0
Total BIDC42 SPOT									0.00	0	0
Total For BIDC42									0.00	0	0
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	97.04942			0.00	0	0
Total BIDC43 SPOT									0.00	0	0
Total For BIDC43									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.10849			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.12525			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	100.10764			0.00	0	0
Total BLG1B SPOT									0.00	0	0
Total For BLG1B									0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.11289			0.00	0	0
Total BLG1C SPOT									0.00	0	0
Total For BLG1C									0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.12242			0.00	0	0
Total BLG1D SPOT									0.00	0	0
Total For BLG1D									0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.16182			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	100.22693				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	65.02711	100.00000	64.86784				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	100.74668				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	100.76769				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	97.96123				0.00	8,500,000,000	8,500,000,000
Total BTC002 SPOT										0.00	8,500,000,000	8,500,000,000
Total For BTC002										0.00	8,500,000,000	8,500,000,000
BTC003 On 01/12/2014 Spot Bond				100.00000	0.00000	99.93161				0.00	0	0
Total BTC003 SPOT										0.00	0	0
Total For BTC003										0.00	0	0
BTC004 On 19/01/2015 Spot Bond				100.00000	0.00000	97.91994				0.00	0	0
Total BTC004 SPOT										0.00	0	0
Total For BTC004										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	93.74961				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC006 On 22/01/2015 Spot Bond				100.00000	0.00000	99.03738				0.00	0	0
Total BTC006 SPOT										0.00	0	0
Total For BTC006										0.00	0	0
BTC007 On 28/01/2015 Spot Bond				100.00000	0.00000	98.93443				0.00	0	0
Total BTC007 SPOT										0.00	0	0
Total For BTC007										0.00	0	0
BTC008 On 02/02/2015 Spot Bond				100.00000	0.00000	98.84889				0.00	0	0
Total BTC008 SPOT										0.00	0	0
Total For BTC008										0.00	0	0
BTC009 On 23/02/2015 Spot Bond				100.00000	0.00000	98.48463				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BTC009 SPOT									0.00	0	0
Total For BTC009									0.00	0	0
BTC01(On 24/11/2015 Spot Bond			100.00000	50.38125	100.00000	50.28567			970,000,000,000,000.00	9,700,000,000	9,700,000,000
Total BTC010 SPOT									9,000,000,000,000.00	9,700,000,000	9,700,000,000
Total For BTC010									9,000,000,000,000.00	9,700,000,000	9,700,000,000
BTC011(On 18/02/2015 Spot Bond			100.00000	81.65548	100.00000	81.47321			730,000,000,000,000.00	67,300,000,000	34,000,000,000
Total BTC011 SPOT									10,000,000,000,000.00	67,300,000,000	34,000,000,000
Total For BTC011									10,000,000,000,000.00	67,300,000,000	34,000,000,000
BTC012(On 26/02/2015 Spot Bond			100.00000	80.21978	100.00000	100.00000			0.00	0	0
Total BTC012 SPOT									0.00	0	0
Total For BTC012									0.00	0	0
BUS011(On 30/09/2016 Spot Bond			100.00000	28.52934	100.00000	28.46022			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	101.49107			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18(On 19/11/2018 Spot Bond				100.00000	0.00000	100.17624			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			8.95500	109.92323	8.95500	109.89663			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09(On 29/01/2017 Spot Bond				100.00000	0.00000	106.29508			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			8.85500	102.83171	8.85500	102.80710			0.00	0	620,000,000
Total CBL11 SPOT									0.00	0	620,000,000
Total For CBL11									0.00	0	620,000,000
CBL12(On 06/09/2018 Spot Bond			12.01000	100.51024	12.01000	100.47785			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13(On 01/02/2019 Spot Bond				100.00000	0.00000	100.69753			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14(On 01/02/2019 Spot Bond			10.97000	105.60218	10.97000	105.57153			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.25924				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			8.84500	101.55135	8.84500	101.52708				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.55592				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			11.41000	101.62308	11.41000	101.59244				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	101.13876				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	102.13444				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	100.43993				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			9.71500	95.46467	9.71500	95.43965				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			9.59500	122.52485	9.59500	122.49348				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			9.87500	115.94719	9.87500	115.91666				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			8.75500	118.35352	8.75500	118.32550				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.51371				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.15500	103.07384	11.15500	103.04293			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	103.36322			0.00	0	400,000,000
Total CGR13 SPOT									0.00	0	400,000,000
Total For CGR13									0.00	0	400,000,000
CGR13 On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000			0.00	0	0
Total CGR13/JIBAR SPOT									0.00	0	0
Total For CGR13/JIBAR									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.44484			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.48469			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	101.69017			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	100.91379			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	101.57845			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	99.90924			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.42332			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.47817			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.54128				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	100.26019				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	100.25758				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	100.27137				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	100.31181				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	101.51856				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	102.23008				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	104.10205	10.11000	104.07416				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	101.10158				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	121.62747	2.76000	121.60380				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 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
CLN199 On 29/08/2021 Spot Bond			3.14000	118.74594	3.14000	121.54468				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	102.00748	8.25000	101.98470				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.85000	128.83715	2.85000	122.96655				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	126.71950	2.40000	120.94687				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	102.11859				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 17/10/2016 Spot Bond			8.25000	101.43035	8.25000	101.40783				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.00000	0.00000	100.81428				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.83210				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.30000	101.50454	8.30000	101.48187				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.30000	101.50454	8.30000	101.48187				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.35000	104.67879	8.35000	104.65540				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	101.55452				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.70912				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	100.90143				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000				0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	100.90143				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23(On 14/02/2017 Spot Bond				100.00000	0.00000	100.27423				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	101.57534				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24(On 24/02/2015 Spot Bond				100.00000	0.00000	100.01209				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	100.01583				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	102.41247	9.35000	102.38704				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	102.41247	9.35000	102.38704				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24(On 25/02/2015 Spot Bond				100.00000	0.00000	100.03817				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.03828				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN248 On 14/03/2015 Spot Bond				100.00000	0.00000	101.61213				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	101.43268				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	101.49363				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	101.49684				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.43268				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.43268				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN255 On 26/03/2015 Spot Bond				100.00000	0.00000	101.48865				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	102.31211				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.90877				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.41857				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.41857				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	102.41857				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	101.81111				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.74000	104.87654	8.74000	104.85176				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	101.47780				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.76132				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.81713				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.80842				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	101.86901				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	100.01287				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	100.04631				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	102.04993				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN279 On 20/06/2015 Spot Bond				100.00000	0.00000	103.59233				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	100.79807				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN281 On 21/06/2015 Spot Bond				100.00000	0.00000	101.59525				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN282 On 27/06/2015 Spot Bond				100.00000	0.00000	101.38566				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	101.39445				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	100.76109				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	100.40826				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.78123				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.55387				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	103.95812				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	101.43907				0.00	17,880,000,000	17,880,000,000
Total CLN293 SPOT										0.00	17,880,000,000	17,880,000,000
Total For CLN293										0.00	17,880,000,000	17,880,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	101.53701				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	101.32150				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	101.65700				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.43897				0.00	9,440,000,000	9,440,000,000
Total CLN297 SPOT										0.00	9,440,000,000	9,440,000,000
Total For CLN297										0.00	9,440,000,000	9,440,000,000
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.43897				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	101.42835				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	129.72785				0.00	0	0
Total CLN300 SPOT										0.00	0	0
Total For CLN300										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.96650				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	130.15965				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	129.15654				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	129.84228				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				100.00000	0.00000	124.93424				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
Total For CLN310										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	125.24993				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.30964				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.35000	97.53275	10.35000	96.01217				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			10.87000	96.94254	10.87000	97.52606				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	101.36579				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	101.66612				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	100.30279				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	100.74097				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	100.64447				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	102.53396	8.80500	100.64475				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	101.46599				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	100.74823				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	121.70713			0.00	0	0
Total CLN324 SPOT									0.00	0	0
Total For CLN324									0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.53214			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.55895			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.66256			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.59054			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	100.05981			0.00	0	0
Total CLN329 SPOT									0.00	0	0
Total For CLN329									0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	102.20128			0.00	0	0
Total CLN330 SPOT									0.00	0	0
Total For CLN330									0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	79.90381			0.00	0	0
Total CLN331 SPOT									0.00	0	0
Total For CLN331									0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.73435			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	101.36579			0.00	0	0
Total CLN333 SPOT									0.00	0	0
Total For CLN333									0.00	0	0
CLN334 On 20/09/2015 Spot Bond				100.00000	0.00000	111.91187			0.00	0	0
Total CLN334 SPOT									0.00	0	0
Total For CLN334									0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	111.95752			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	100.66851				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.92478				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	101.37362				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	102.18782				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	101.80601				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	101.39264				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	101.61255				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	100.66211				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	100.37361				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	101.33450				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	100.63681				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN353 On 28/05/2019 Spot Bond				100.00000	0.00000	101.91206				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN354 On 20/12/2018 Spot Bond				100.00000	0.00000	102.12978				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN355 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN358 On 30/04/2018 Spot Bond				100.00000	0.00000	100.60279				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN359 On 24/07/2017 Spot Bond				100.00000	0.00000	100.72068				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	101.33717				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.55000	101.32629	10.55000	101.89214				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.53000	107.51834	9.53000	108.10271				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	101.44214				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	100.53047				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.67000	108.94281	11.67000	109.64793				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	100.56692				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			11.70000	109.37021	11.70000	109.26888				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN368 On 26/07/2022 Spot Bond			10.13000	108.76847	10.13000	108.68087				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	100.56692				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.71267				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	101.76965				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.63220				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	101.66256				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	101.46599				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	101.42367				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.01500	105.95180	9.01500	105.87440				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	101.68317				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.61791				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.55000	101.97899	10.55000	101.95004				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN38(On 20/09/2024 Spot Bond			11.00000	102.06203	11.00000	99.38965				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	100.75026				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	101.64470				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	100.75423				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.46000	105.59028	11.46000	105.49281				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	101.80176				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	101.46599				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	100.77560				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	101.56431				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	100.53146				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	101.01517				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	100.82925				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	100.71062				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	87.03132				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.75209				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	39.75708	7.01000	40.36788				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	170.52806				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.13000	100.81987	8.13000	144.17379				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			7.74500	36.76501	7.74500	162.03965				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			7.74500	37.19581	7.74500	162.31873				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	93.73938				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	93.68585				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.10819				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	101.10819				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	101.57248				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	101.47180				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	101.49162				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	101.09526				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	101.49282				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	100.74097				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	101.36044				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	101.43022				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	101.42128				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	101.43022				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.02238				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.02852			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.87000	107.33079	8.87000	105.73674			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			8.20500	102.21948	8.20500	102.19702		20,430,450,000,000.00	2,490,000,000	1,080,000,000	
Total COJ04 SPOT								20,430,450,000,000.00	2,490,000,000	1,080,000,000	
Total For COJ04								20,430,450,000,000.00	2,490,000,000	1,080,000,000	
COJ05 On 05/06/2023 Spot Bond			9.65500	114.35503	9.65500	114.32557		0.00	0	20,000,000,000	
Total COJ05 SPOT								0.00	0	20,000,000,000	
Total For COJ05								0.00	0	20,000,000,000	
COJ06 On 09/12/2015 Spot Bond			8.04000	107.76809	8.04000	107.74488		0.00	0	0	
Total COJ06 SPOT								0.00	0	0	
Total For COJ06								0.00	0	0	
COJ07 On 23/03/2021 Spot Bond			9.22500	109.25874	9.22500	109.23152		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			9.31000	105.12023	9.31000	110.16893		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			9.66000	98.27594	9.66000	98.25048		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			10.47500	99.58833	10.47500	99.56041		0.00	0	0	
Total COT02 SPOT								0.00	0	0	
Total For COT02								0.00	0	0	
COT03 On 05/06/2028 Spot Bond			10.47500	92.57111	10.47500	92.54529		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	99.98155		0.00	0	0	
Total CPL002 SPOT								0.00	0	0	
Total For CPL002								0.00	0	0	
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	99.97992		0.00	0	0	
Total CPL003 SPOT								0.00	0	0	
Total For CPL003								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	99.92150			0.00	0	0
Total CPL005 SPOT									0.00	0	0
Total For CPL005									0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.82747			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.03776			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.38004			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	100.75103			0.00	0	0
Total CPL023 SPOT									0.00	0	0
Total For CPL023									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.99000	101.23347	10.99000	104.48331			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	13.55108	100.00000	13.51789			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	4.69535	100.00000	4.68053			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	13.88744	100.00000	13.84361			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG43 On 28/01/2016 Spot Bond				100.00000	0.00000	100.62774			0.00	0	0
Total DENG43 SPOT									0.00	0	0
Total For DENG43									0.00	0	0
DENG44 On 29/09/2017 Spot Bond			7.53000	100.26629	7.53000	99.42094		9,487,800,000,000.00	1,260,000,000	630,000,000	
Total DENG44 SPOT								9,487,800,000,000.00	1,260,000,000	630,000,000	
Total For DENG44								9,487,800,000,000.00	1,260,000,000	630,000,000	
DENG53 On 25/02/2015 Spot Bond				100.00000	0.00000	100.03444			0.00	0	0
Total DENG53 SPOT								0.00	0	0	
Total For DENG53								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	99.89517			0.00	0	0
Total DENG54 SPOT									0.00	0	0
Total For DENG54									0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.11295			0.00	0	0
Total DENG55 SPOT									0.00	0	0
Total For DENG55									0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	100.00000	100.00000	99.72677			0.00	0	0
Total DLT01U SPOT									0.00	0	0
Total For DLT01U									0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	51.02442	100.00000	50.64144			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	101.66306			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.10092			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	103.24879			0.00	0	0
Total DLTC04 SPOT									0.00	0	0
Total For DLTC04									0.00	0	0
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	102.55834			0.00	0	0
Total DLTC06 SPOT									0.00	0	0
Total For DLTC06									0.00	0	0
DLTC07 On 04/02/2015 Spot Bond				100.00000	0.00000	102.17912			0.00	0	0
Total DLTC07 SPOT									0.00	0	0
Total For DLTC07									0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	98.37126			0.00	0	0
Total DOL002 SPOT									0.00	0	0
Total For DOL002									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.92121			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.19479			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00: On 22/03/2019 Spot Bond				100.00000	0.00000	102.16157			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	101.67148			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	101.67217			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.21500	108.08062	8.21500	108.05685			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.10000	110.69660	7.10000	110.67549			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.01000	108.90070	8.01000	108.87746			0.00	0	1,470,000,000
Total DV22 SPOT									0.00	0	1,470,000,000
Total For DV22									0.00	0	1,470,000,000
DV23 On 27/02/2023 Spot Bond			8.71000	109.97942	8.71000	109.95394		20,904,000,000,000.00		2,400,000,000	2,270,000,000
Total DV23 SPOT								20,904,000,000,000.00		2,400,000,000	2,270,000,000
Total For DV23								20,904,000,000,000.00		2,400,000,000	2,270,000,000
DV24 On 18/02/2024 Spot Bond			8.94000	107.30423	8.94000	107.27873			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV29 On 18/02/2029 Spot Bond			9.14500	110.28705	9.14500	110.26025		5,487,000,000,000.00		600,000,000	300,000,000
Total DV29 SPOT								5,487,000,000,000.00		600,000,000	300,000,000
Total For DV29								5,487,000,000,000.00		600,000,000	300,000,000
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	101.45151			0.00	0	0
Total DVC003 SPOT									0.00	0	0
Total For DVC003									0.00	0	0
DVC00: On 12/12/2014 Spot Bond				100.00000	0.00000	101.35879			0.00	0	0
Total DVC004 SPOT									0.00	0	0
Total For DVC004									0.00	0	0
DVC00: On 23/06/2015 Spot Bond				100.00000	0.00000	101.19695			0.00	0	0
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVC001 On 29/06/2015 Spot Bond				100.00000	0.00000	101.08642			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVC007 On 15/09/2015 Spot Bond				100.00000	0.00000	101.35571			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC008 On 20/11/2015 Spot Bond				100.00000	0.00000	100.11248			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.28341			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	101.34325			0.00	400,000,000	580,000,000
Total DVF17 SPOT									0.00	400,000,000	580,000,000
Total For DVF17									0.00	400,000,000	580,000,000
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	101.16281			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			7.49500	131.69250	7.49500	131.66617		29,980,000,000,000.00	4,000,000,000	2,000,000,000	
Total E170 SPOT								29,980,000,000,000.00	4,000,000,000	2,000,000,000	
Total For E170								29,980,000,000,000.00	4,000,000,000	2,000,000,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	93.09874			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.20000	102.88119	0.20000	136.94088		480,000,000,000.00	2,400,000,000	1,200,000,000	
Total EL15 SPOT								480,000,000,000.00	2,400,000,000	1,200,000,000	
Total For EL15								480,000,000,000.00	2,400,000,000	1,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 02/05/2028 Spot Bond			2.05000	123.57347	2.05000	123.55167			0.00	0	6,700,000,000
Total EL28 SPOT									0.00	0	6,700,000,000
Total For EL28									0.00	0	6,700,000,000
EL29 On 19/11/2029 Spot Bond			2.06000	111.03047	2.06000	111.01084			0.00	0	4,800,000,000
Total EL29 SPOT									0.00	0	4,800,000,000
Total For EL29									0.00	0	4,800,000,000
EL30 On 29/07/2030 Spot Bond			2.07000	112.00012	2.07000	111.98039			0.00	0	29,950,000,000
Total EL30 SPOT									0.00	0	29,950,000,000
Total For EL30									0.00	0	29,950,000,000
EL31 On 02/06/2031 Spot Bond			2.16000	102.48499	2.16000	102.46666			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.11500	109.78916	9.11500	109.76257			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			8.96500	110.57567	8.96500	110.54888			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.52500	103.87354	9.52500	103.84685			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			9.77000	95.74417	9.77000	97.46514			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			9.92000	106.89075	9.92000	104.70867			0.00	0	4,333,332,900
Total EMM05 SPOT									0.00	0	4,333,332,900
Total For EMM05									0.00	0	4,333,332,900
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.22032			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	99.97895			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	101.56008			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.44832				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	100.43127				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	100.19492				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.40876				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC13 On 19/05/2015 Spot Bond				100.00000	0.00000	100.66370				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	65.63357	100.00000	65.42641				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	88.66355	100.00000	88.46295				0.00	0	0
Total EQ212U SPOT										0.00	0	0
Total For EQ212U										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			11.02000	106.30161	11.02000	106.27062				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	103.58421				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	99.51609				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.39129				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			9.39000	99.09098	9.39000	99.06600				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS08: On 04/10/2018 Spot Bond				100.00000	0.00000	101.15828			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	99.97786			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
ERS3B: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B: On 17/11/2025 Spot Bond				100.00000	0.00000	100.22141			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.23480			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1: On 17/08/2015 Spot Bond				100.00000	0.00000	100.56051			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.19840			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.20635			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.19681			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.20344			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.20274			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.20004			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.10000	102.36771	7.10000	102.34809		2,840,000,000,000.00	400,000,000	200,000,000	
Total ES15 SPOT								2,840,000,000,000.00	400,000,000	200,000,000	
Total For ES15								2,840,000,000,000.00	400,000,000	200,000,000	
ES18 On 20/04/2018 Spot Bond			7.35000	106.59225	7.35000	106.57111		92,610,000,000,000.00	12,600,000,000	33,701,800,000	
Total ES18 SPOT								92,610,000,000,000.00	12,600,000,000	33,701,800,000	
Total For ES18								92,610,000,000,000.00	12,600,000,000	33,701,800,000	
ES23 On 25/01/2023 Spot Bond			8.11000	114.52291	8.11000	114.49818		98,617,600,000,000.00	12,160,000,000	4,592,061,000	
Total ES23 SPOT								98,617,600,000,000.00	12,160,000,000	4,592,061,000	
Total For ES23								98,617,600,000,000.00	12,160,000,000	4,592,061,000	
ES26 On 02/04/2026 Spot Bond			8.45500	96.85322	8.45500	96.83118		108,562,200,000,000.00	12,840,000,000	3,215,100,000	
Total ES26 SPOT								108,562,200,000,000.00	12,840,000,000	3,215,100,000	
Total For ES26								108,562,200,000,000.00	12,840,000,000	3,215,100,000	
ES33 On 15/09/2033 Spot Bond			9.29500	85.70207	9.24000	86.10782		394,621,800,000,000.00	150,040,000,000	145,006,900,000	
Total ES33 SPOT								394,621,800,000,000.00	150,040,000,000	145,006,900,000	
Total For ES33								394,621,800,000,000.00	150,040,000,000	145,006,900,000	
ES42 On 25/04/2042 Spot Bond			9.31000	92.79752	9.31000	92.77432		495,292,000,000,000.00	53,200,000,000	21,400,000,000	
Total ES42 SPOT								495,292,000,000,000.00	53,200,000,000	21,400,000,000	
Total For ES42								495,292,000,000,000.00	53,200,000,000	21,400,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.17421		0.00	400,000,000	400,000,000	
Total EXX01 SPOT								0.00	400,000,000	400,000,000	
Total For EXX01								0.00	400,000,000	400,000,000	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.17949		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	
Total For EXX02								0.00	0	0	
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.01359		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	100.85811		0.00	0	0	
Total FIFB02 SPOT								0.00	0	0	
Total For FIFB02								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.32608				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.12930				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC11 On 02/12/2014 Spot Bond				100.00000	0.00000	101.59761				0.00	0	0
Total FIFC11 SPOT										0.00	0	0
Total For FIFC11										0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	101.48726				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	100.96877				0.00	0	0
Total FIFC13 SPOT										0.00	0	0
Total For FIFC13										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	100.11773				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.92937	100.00000	10.90289				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	10.63659	100.00000	10.61082				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.53955				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.11630				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.71878				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4H On 15/09/2023 Spot Bond				100.00000	0.00000	101.83822				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05 On 21/12/2018 Spot Bond			8.91000	102.33323	8.91000	102.30886			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	101.47217			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	101.47210			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	100.69211			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	105.17503			0.00	600,000,000	600,000,000
Total FRB11 SPOT									0.00	600,000,000	600,000,000
Total For FRB11									0.00	600,000,000	600,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	99.89277			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	99.89088			0.00	960,000,000	320,000,000
Total FRB13 SPOT									0.00	960,000,000	320,000,000
Total For FRB13									0.00	960,000,000	320,000,000
FRB14 On 02/06/2026 Spot Bond			9.71500	101.84256	9.71500	101.21888			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.61000	109.72192	10.61000	109.69094		18,143,100,000,000.00	0.00	1,710,000,000	570,000,000
Total FRBC21 SPOT								18,143,100,000,000.00		1,710,000,000	570,000,000
Total For FRBC21								18,143,100,000,000.00		1,710,000,000	570,000,000
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.66228			0.00	180,000,000	60,000,000
Total FRBC22 SPOT									0.00	180,000,000	60,000,000
Total For FRBC22									0.00	180,000,000	60,000,000
FRBI22 On 31/01/2022 Spot Bond			2.15000	132.31144	2.15000	133.17532			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.14000	127.30696	2.14000	275.08555			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI25 On 31/01/2025 Spot Bond			2.33500	105.28019	2.33500	111.89153				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.39000	102.80606	2.39000	161.86442				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.20000	120.98566	2.20000	221.36549				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.27000	107.46337	7.27000	107.44217				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			7.78100	63.76295	7.78100	63.14883				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			9.45000	40.84821	9.45000	39.95964				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.69000	39.53749	9.69000	38.63911				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	79.52070	100.00000	79.34783				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	81.80449	100.00000	81.63582				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	102.41036				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	101.75233				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	101.51860				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.66606			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.16563	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.16563	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	101.64470			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 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
FRC120 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
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.56788			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	101.83301			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	101.61791			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.13309	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC126 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12: On 20/09/2017 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
FRC128: On 20/09/2017 Spot Bond				100.00000	0.00000	101.71968				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC129: 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
FRC130: 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
FRC131: 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
FRC132: 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
FRC133: 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
FRC134: On 20/09/2017 Spot Bond				100.00000	0.00000	102.11709				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC135: On 20/09/2017 Spot Bond				100.00000	0.00000	102.05480				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC136: 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
FRC137: 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
FRC138: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	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	19.44310	100.09221	19.39545				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	101.46957				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	110.98702				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	101.94979				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14(On 20/09/2015 Spot Bond				100.00000	0.00000	104.08699				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	101.63001				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	101.64801				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.50597				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	101.53750				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	102.01029				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	101.51069				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	59.08682	13.22500	59.06571				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	101.42486				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	101.42664				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	102.09376				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	101.49103				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.56500	96.82671	3.56500	100.15369				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.55538				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.55538				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	100.13824			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.36579			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.57850			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.46599			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.43201			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.53922			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.67506			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	100.35977			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	100.53367			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.76301			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	101.92121			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	101.52321			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	101.88350				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	101.41591				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	101.53750				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	101.53750				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	101.46995				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	101.17851				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	101.24251				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	101.34939				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19(On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19(On 08/04/2016 Spot Bond				100.00000	0.00000	101.00112				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	101.62327				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	100.98514				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.33143				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.96231				0.00	840,000,000	420,000,000
Total FRC198 SPOT										0.00	840,000,000	420,000,000
Total For FRC198										0.00	840,000,000	420,000,000
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.96492				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	100.91363				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	100.83034				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	100.91363				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	100.82701				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	100.47939				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	100.68986	8.75000	97.69658				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	103.35033				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	9.82561	100.00000	9.79460				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	8.97739	100.00000	8.94905				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	101.42110			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	1.54675	100.00000	1.53873			0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.31379			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	24.25173	100.00000	24.06970			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	100.44403			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	0.47380	100.00000	0.46744			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	22.17776	100.00000	22.01130			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	100.44399			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	10.35401	100.00000	10.27629			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	100.44291			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC218 On 07/11/2017 Spot Bond				100.00000	0.00000	100.42081			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC219 On 04/11/2019 Spot Bond				100.00000	0.00000	100.51288			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC220 On 04/11/2017 Spot Bond				100.00000	0.00000	100.48175			0.00	0	0
Total FRC220 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.96000	99.48703	2.96000	126.41865				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.35344				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.34886				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.34886				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.15806				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.63536				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.62641				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.82355				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.68558				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			3.49000	116.93099	3.49000	122.21004				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	101.65517				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	101.67135				0.00	0	0
Total FRC68 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.54000	107.49815	3.54000	121.82137				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			3.52000	105.11416	3.52000	121.97667				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.81000	102.12403	2.81000	127.48023				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.88000	101.40540	2.88000	134.75451				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	100.76815				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.44659				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	101.64442				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	102.34531				0.00	0	0
Total FRC85 SPOT										0.00	0	0
Total For FRC85										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.91034				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.84209				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	101.57860				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	101.57681				0.00	0	0
Total FRC96A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC96A										0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.63750				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	101.42011				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	10.74682	100.00000	10.72050				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	26.02226	100.00000	25.95853				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	60.92668	100.00000	60.73647				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	17.40282	100.00000	17.34789				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	6.64339	100.00000	6.55974				0.00	0	0
Total FRD12U SPOT										0.00	0	0
Total For FRD12U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.95000	151.52067	4.95000	151.48222				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.23897				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	101.82043				0.00	1,400,000,000	820,000,000
Total FRJ16 SPOT										0.00	1,400,000,000	820,000,000
Total For FRJ16										0.00	1,400,000,000	820,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.90672				0.00	2,750,000,000	1,600,000,000
Total FRJ17 SPOT										0.00	2,750,000,000	1,600,000,000
Total For FRJ17										0.00	2,750,000,000	1,600,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.20581				0.00	800,000,000	200,000,000
Total FRJ18 SPOT										0.00	800,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRJ18									0.00	800,000,000	200,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.11150			0.00	400,000,000	600,000,000
Total FRJ19 SPOT									0.00	400,000,000	600,000,000
Total For FRJ19									0.00	400,000,000	600,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.14847			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	100.91002			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			1.91800	84.10933	1.91800	108.02527			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.35000	104.38371	2.35000	137.10756			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.74300			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.00752	10.38000	100.97940			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.00752	10.38000	100.97940			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS105 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
FRS106 On 30/01/2016 Spot Bond				100.00000	0.00000	100.67638			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.49000	101.91092	2.49000	110.62214			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.51000	208.82602	2.51000	211.85650			0.00	0	0
Total FRS109 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.46000	111.23219	2.46000	111.21142				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.95496				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.54000	207.93202	2.54000	210.96325				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.75465				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.42000	111.05288	2.42000	111.03226				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.55000	109.47557	2.55000	109.45486				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	101.12381				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	49.95200				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	100.38574				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.65500	108.17783	2.65500	107.44775				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.66000	113.12994	2.66000	262.82207				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.71000	111.32869	2.71000	260.98759				0.00	0	0
Total FRS121 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS121										0.00	0	0
FRS12: On 31/01/2025 Spot Bond			2.35000	97.66987	2.35000	97.82510				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12: On 07/12/2033 Spot Bond			2.74000	158.79749	2.74000	205.12584				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.65000	122.60837	2.65000	264.92918				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.15000	127.21279	2.15000	274.88202				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.87000	120.64545	2.87000	260.68619				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.62000	101.73989	2.62000	129.20588				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.66641				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.15000	133.19907	2.15000	129.10326				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	100.85619				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.10821				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	100.50036				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			2.33000	110.86293	2.33000	110.84263				0.00	0	0
Total FRS64 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	18.16710	104.97509	18.12062				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	25.03883	101.07593	24.97692				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	16.75492	100.44759	16.71373				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	23.30033	100.76967	23.24287				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	118.99525	2.03000	118.97435				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.28000	98.12124	2.28000	112.45152				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	98.63855				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			2.31000	97.85446	2.31000	112.14568				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	99.97771				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.35000	125.34675	2.35000	350.68933				0.00	0	0
Total FRS90 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.36513			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	99.99995			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
FRX14/ On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000			0.00	0	0
Total FRX14/R201 SPOT									0.00	0	0
Total For FRX14/R201									0.00	0	0
FRX15 On 14/03/2015 Spot Bond			6.43000	102.46169	6.43000	102.44397			0.00	0	100,000,000
Total FRX15 SPOT									0.00	0	100,000,000
Total For FRX15									0.00	0	100,000,000
FRX16 On 15/09/2016 Spot Bond			7.39000	102.62627	7.39000	102.60570			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			7.69500	103.70894	7.69500	103.68731			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			7.85000	109.00754	7.85000	108.98448			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.31500	103.05740	8.31500	103.03421			0.00	0	810,000,000
Total FRX19 SPOT									0.00	0	810,000,000
Total For FRX19									0.00	0	810,000,000
FRX20 On 01/10/2020 Spot Bond			8.52500	102.39296	8.52500	102.36948			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.13000	94.00268	9.13000	93.97949			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.22500	114.85744	9.22500	114.82914			0.00	0	0
Total FRX24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX24										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.55500	102.20051	9.55500	101.07882				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			9.92500	99.13387	9.92500	99.10778				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			9.91500	82.67843	9.91500	82.65645				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	101.24865				0.00	0	0
Total FS1A2 SPOT										0.00	0	0
Total For FS1A2										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.29369				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.31169				0.00	0	160,000,000
Total FS1A4 SPOT										0.00	0	160,000,000
Total For FS1A4										0.00	0	160,000,000
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.35664				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.42860				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	101.48256				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.71628				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.13328				0.00	0	0
Total FS2A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS2A2									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.13883			0.00	0	110,000,000
Total FS2A3 SPOT									0.00	0	110,000,000
Total For FS2A3									0.00	0	110,000,000
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.14018			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	100.14390			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.14953			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.15421			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.17478			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.16800			0.00	0	0
Total GBL01 SPOT									0.00	0	0
Total For GBL01									0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	101.30664			0.00	0	0
Total GFC03 SPOT									0.00	0	0
Total For GFC03									0.00	0	0
GFC03 On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000			0.00	0	0
Total GFC03/JIBAR SPOT									0.00	0	0
Total For GFC03/JIBAR									0.00	0	0
GFC04 On 11/04/2017 Spot Bond			8.60500	103.08115	8.60500	103.05730			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT31 On 05/02/2015 Spot Bond				100.00000	0.00000	100.71610			0.00	0	0
Total GPT31 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GPT31										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	100.60091				0.00	0	0
Total GRH1A1 SPOT										0.00	0	0
Total For GRH1A1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.61336				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	100.63739				0.00	0	410,000,000
Total GRH1A3 SPOT										0.00	0	410,000,000
Total For GRH1A3										0.00	0	410,000,000
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.66720				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	100.70854				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	101.69660				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.97872				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	100.89458				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	102.63028				0.00	1,740,000,000	470,000,000
Total GRT04 SPOT										0.00	1,740,000,000	470,000,000

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 GRT04										0.00	1,740,000,000	470,000,000
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	100.75962				0.00	0	0
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.62215				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.13014				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.32053				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		100.00000	0.00000				0.00	0	437,800,000
Total GRX01U SPOT										0.00	0	437,800,000
Total For GRX01U										0.00	0	437,800,000
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.00589				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	101.16661				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	102.47252				0.00	0	530,000,000
Total GSIZ16 SPOT										0.00	0	530,000,000
Total For GSIZ16										0.00	0	530,000,000
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.78852				0.00	543,600,000	271,800,000
Total HCH01 SPOT										0.00	543,600,000	271,800,000
Total For HCH01										0.00	543,600,000	271,800,000
HIL01U On 21/11/2019 Spot Bond			100.00000	13.45748	100.00000	13.35646				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.05489				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	101.53967				0.00	0	0
Total HILB02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.50029				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	100.50611				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC16 On 22/01/2015 Spot Bond				100.00000	0.00000	100.75574				0.00	0	0
Total HILC16 SPOT										0.00	0	0
Total For HILC16										0.00	0	0
HILC17 On 05/02/2015 Spot Bond				100.00000	0.00000	100.72284				0.00	0	0
Total HILC17 SPOT										0.00	0	0
Total For HILC17										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.81193				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.18546	101.91108	7.18546	98.39490				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1C2									0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.84796			0.00	0	0
Total HMS1C4 SPOT									0.00	0	0
Total For HMS1C4									0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.18623	101.54147	8.18623	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	100.89426			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			8.63676	101.58837	8.63676	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	100.95081			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.89365			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.00537			0.00	0	0
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.04019			0.00	0	0
Total HPF03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.42711			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000			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			8.63500	105.22943	8.63500	105.20526			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			7.73500	112.27293	7.73500	112.24978		196,771,747,900,000.00	25,439,140,000	922,700,000	
Total HWAY20 SPOT								196,771,747,900,000.00	25,439,140,000	922,700,000	
Total For HWAY20								196,771,747,900,000.00	25,439,140,000	922,700,000	
HWAY2 On 07/12/2023 Spot Bond			1.96000	129.01617	1.96000	278.78018		10,893,288,000,000.00	5,557,800,000	9,800,000,000	
Total HWAY23 SPOT								10,893,288,000,000.00	5,557,800,000	9,800,000,000	
Total For HWAY23								10,893,288,000,000.00	5,557,800,000	9,800,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.96000	131.94174	1.96000	285.10181		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			9.20000	103.44353	9.20000	103.41824		228,122,957,120,000.00	24,795,973,600	3,824,400,000	
Total HWAY34 SPOT								228,122,957,120,000.00	24,795,973,600	3,824,400,000	
Total For HWAY34								228,122,957,120,000.00	24,795,973,600	3,824,400,000	
HWAY3 On 31/07/2035 Spot Bond			9.20000	103.45150	9.20000	103.42621		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	
HWF01 On 26/03/2015 Spot Bond			100.00000	92.85714	100.00000	92.62087		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	24.23604	100.00000	24.17668		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	61.10252	100.00000	60.95450		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	29.19983	100.00000	29.12909		200,000,000,000,000.00	2,000,000,000	500,000,000	
Total HWF05U SPOT								200,000,000,000,000.00	2,000,000,000	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 HWF05U									10,000,000,000,000.00	2,000,000,000	500,000,000
HWF06 On 20/11/2016 Spot Bond			100.00000	21.38242	100.00000	21.33062			120,000,000,000,000.00	1,200,000,000	300,000,000
Total HWF06U SPOT									10,000,000,000,000.00	1,200,000,000	300,000,000
Total For HWF06U									10,000,000,000,000.00	1,200,000,000	300,000,000
HWF07 On 26/03/2015 Spot Bond			100.00000	94.34866	100.00000	94.10859			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000			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			1.67000	118.89772	1.67000	118.87807			105,199,373,122,000.00	62,993,636,600	113,761,520,200
Total I2025 SPOT									105,199,373,122,000.00	62,993,636,600	113,761,520,200
Total For I2025									105,199,373,122,000.00	62,993,636,600	113,761,520,200
I2038 On 31/01/2038 Spot Bond			1.73000	126.80516	1.73000	126.78399			93,568,394,902,000.00	54,085,777,400	93,009,808,700
Total I2038 SPOT									93,568,394,902,000.00	54,085,777,400	93,009,808,700
Total For I2038									93,568,394,902,000.00	54,085,777,400	93,009,808,700
I2046 On 31/03/2046 Spot Bond			1.73000	128.53109	1.73000	128.50956			21,976,371,650,000.00	12,703,105,000	80,702,634,500
Total I2046 SPOT									21,976,371,650,000.00	12,703,105,000	80,702,634,500
Total For I2046									21,976,371,650,000.00	12,703,105,000	80,702,634,500
I2050 On 31/12/2050 Spot Bond			1.74000	138.94682	1.73000	139.26794			58,806,079,128,000.00	33,796,597,200	68,332,518,800
Total I2050 SPOT									58,806,079,128,000.00	33,796,597,200	68,332,518,800
Total For I2050									58,806,079,128,000.00	33,796,597,200	68,332,518,800
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	96.90000			0.00	0	0
Total IBC01 SPOT									0.00	0	0
Total For IBC01									0.00	0	0
IBL11 On 12/03/2015 Spot Bond			7.16000	103.07221	7.16000	103.05240			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	102.04491			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	101.87463			0.00	0	2,000,000,000
Total IBL14 SPOT									0.00	0	2,000,000,000
Total For IBL14									0.00	0	2,000,000,000
IBL21 On 15/03/2016 Spot Bond			7.85000	103.92965	7.85000	103.90755			0.00	0	0
Total IBL21 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL21										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.50500	109.15794	7.50500	109.13572				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.67000	103.22435	7.67000	103.20324				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	100.49643				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.65000	101.37538	1.65000	130.61252				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			2.22000	104.39200	2.22000	132.57540				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.30161				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	101.81206				0.00	0	160,000,000
Total IBL38 SPOT										0.00	0	160,000,000
Total For IBL38										0.00	0	160,000,000
IBL39 On 02/04/2018 Spot Bond			7.62500	104.66433	7.62500	104.64282				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.74677				0.00	0	2,000,000,000
Total IBL40 SPOT										0.00	0	2,000,000,000
Total For IBL40										0.00	0	2,000,000,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.51862				0.00	300,000,000	300,000,000
Total IBL42 SPOT										0.00	300,000,000	300,000,000
Total For IBL42										0.00	300,000,000	300,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.33217				0.00	0	0
Total IBL43 SPOT										0.00	0	0
Total For IBL43										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000				0.00	0	0
Total IBL43/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 IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.24000	102.67374	8.24000	102.65108				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			8.68500	96.82373	8.68500	96.80137				0.00	0	2,390,000,000
Total IBL46 SPOT										0.00	0	2,390,000,000
Total For IBL46										0.00	0	2,390,000,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.32437				0.00	0	4,500,000,000
Total IBL48 SPOT										0.00	0	4,500,000,000
Total For IBL48										0.00	0	4,500,000,000
IBL49 On 02/04/2018 Spot Bond			7.70500	100.06118	7.70500	100.04039				0.00	0	800,000,000
Total IBL49 SPOT										0.00	0	800,000,000
Total For IBL49										0.00	0	800,000,000
IBL50 On 02/08/2020 Spot Bond			8.73500	104.52642	8.73500	104.47854				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.40725				0.00	0	110,000,000
Total IBL52 SPOT										0.00	0	110,000,000
Total For IBL52										0.00	0	110,000,000
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.53948				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	101.34737	7.90000	101.32603				0.00	0	0
Total IBL54 SPOT										0.00	0	0
Total For IBL54										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.02000	102.90801	8.02000	102.88603				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	100.59408				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.27392				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			7.27500	104.95794	7.27500	104.93756				0.00	0	0
Total IBL58 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.98000	106.89040	7.98000	106.86767				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.16000	109.56154	9.16000	109.53488				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.16305				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	100.66120				0.00	0	310,000,000
Total IBL62 SPOT										0.00	0	310,000,000
Total For IBL62										0.00	0	310,000,000
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.57249				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	100.58434				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	100.59605				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	0.00621	100.00000	0.00620				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.78429				0.00	0	320,000,000
Total IDCG01 SPOT										0.00	0	320,000,000
Total For IDCG01										0.00	0	320,000,000
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.72507				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.36500	100.71941	8.36500	100.69675				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.06191				0.00	0	0
Total IDCG04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG04										0.00	0	0
IDCG04 On 24/11/2019 Spot Bond				100.00000	0.00000	100.06385				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			9.47500	105.36312	9.47500	100.55502				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.54421	5.00000	100.53070				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	100.54421	5.00000	100.53070				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.62343	5.00000	101.60979				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.54417	5.00000	100.53053				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.82393	4.00000	100.81290				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	102.90759	4.00000	100.44710				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	32.38434	100.00000	32.28323				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	32.20164	100.00000	32.10111				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	32.20164	100.00000	32.10111				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	106.06235	9.20000	106.03614				0.00	0	0
Total IFM01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IFM01										0.00	0	0
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	101.35915				0.00	0	0
Total IHL01 SPOT										0.00	0	0
Total For IHL01										0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	101.35915				0.00	0	0
Total IHL02 SPOT										0.00	0	0
Total For IHL02										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.23912				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	8.76691	100.00000	8.74544				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IM1002 On 12/01/2015 Spot Bond				100.00000	0.00000	101.16895				0.00	0	0
Total IM1002 SPOT										0.00	0	0
Total For IM1002										0.00	0	0
IM103U On 26/01/2015 Spot Bond			100.00000	86.08491	100.00000	85.88235				0.00	0	0
Total IM103U SPOT										0.00	0	0
Total For IM103U										0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.60000	101.88147	8.60000	101.85806				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.08312				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	13.81816	100.00000	13.78469				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	60.92668	100.00000	60.73647				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN262U On 15/01/2015 Spot Bond			100.00000	88.37772	100.00000	88.16425				0.00	0	0
Total IN262U SPOT										0.00	0	0
Total For IN262U										0.00	0	0
IN268U On 11/12/2014 Spot Bond			100.00000	96.56085	100.00000	96.30607				0.00	0	0
Total IN268U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN268U									0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	10.19834	100.00000	10.15350			0.00	0	0
Total IN269U SPOT									0.00	0	0
Total For IN269U									0.00	0	0
IN448U On 25/11/2014 Spot Bond			100.00000	99.18478	100.00000	99.45505			0.00	0	0
Total IN448U SPOT									0.00	0	0
Total For IN448U									0.00	0	0
INA448 On 25/11/2014 Spot Bond			6.25000	99.94866	6.25000	99.96577			0.00	0	0
Total INA448 SPOT									0.00	0	0
Total For INA448									0.00	0	0
INA449 On 02/12/2014 Spot Bond			6.25000	99.93155	6.25000	99.86320			0.00	0	0
Total INA449 SPOT									0.00	0	0
Total For INA449									0.00	0	0
INA450 On 09/12/2014 Spot Bond			6.25000	99.81200	6.25000	99.74381		62,500,000,000,000.00	10,000,000,000	5,000,000,000	
Total INA450 SPOT								12,500,000,000,000.00	10,000,000,000	5,000,000,000	
Total For INA450								12,500,000,000,000.00	10,000,000,000	5,000,000,000	
INA451 On 17/12/2014 Spot Bond			100.00000	95.05208	100.00000	94.80519		000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total INA451 SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For INA451								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
INA503 On 13/01/2015 Spot Bond			6.40000	99.19988	6.40000	99.13091		0.00	0	0	
Total INA503 SPOT								0.00	0	0	
Total For INA503								0.00	0	0	
INA504 On 20/01/2015 Spot Bond			6.40000	99.07924	6.40000	99.01044		0.00	0	0	
Total INA504 SPOT								0.00	0	0	
Total For INA504								0.00	0	0	
INA505 On 27/01/2015 Spot Bond			6.45000	98.95085	6.45000	98.88169		0.00	0	0	
Total INA505 SPOT								0.00	0	0	
Total For INA505								0.00	0	0	
INA506 On 03/02/2015 Spot Bond			6.45000	98.82988	6.45000	98.76089		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			6.45000	98.70921	6.45000	98.64038		0.00	0	0	
Total INA507 SPOT								0.00	0	0	
Total For INA507								0.00	0	0	
INA508 On 17/02/2015 Spot Bond			6.45000	98.58883	6.45000	98.52017		0.00	0	0	
Total INA508 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For INA508									0.00	0	0
INA509 On 24/02/2015 Spot Bond			6.45000	98.46874	6.45000	98.40025			129,000,000,000,000.00	20,000,000,000	10,000,000,000
Total INA509 SPOT									129,000,000,000,000.00	20,000,000,000	10,000,000,000
Total For INA509									129,000,000,000,000.00	20,000,000,000	10,000,000,000
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.50207			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			10.80390	103.21111	10.80390	102.78412			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			10.80390	101.96008	10.80390	101.87888			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	101.59002			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	102.28173			0.00	0	0
Total ING135 SPOT									0.00	0	0
Total For ING135									0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.55984			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.98895	6.50000	100.97120			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	101.60004			0.00	0	0
Total ING161 SPOT									0.00	0	0
Total For ING161									0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	95.47534			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	101.49366			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	100.86048			0.00	0	0
Total ING211 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING211									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000			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	101.53750			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.48276			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	101.19748			0.00	0	0
Total ING235 SPOT									0.00	0	0
Total For ING235									0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	101.18198			0.00	0	0
Total ING236 SPOT									0.00	0	0
Total For ING236									0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.42877			0.00	0	0
Total ING241 SPOT									0.00	0	0
Total For ING241									0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.30687			0.00	0	0
Total ING242 SPOT									0.00	0	0
Total For ING242									0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.16798			0.00	0	0
Total ING243 SPOT									0.00	0	0
Total For ING243									0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.16616			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	96.05011			0.00	0	0
Total ING251 SPOT									0.00	0	0
Total For ING251									0.00	0	0
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	103.30904			0.00	0	0
Total ING254 SPOT									0.00	0	0
Total For ING254									0.00	0	0
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	102.74626			0.00	0	0
Total ING257 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING257										0.00	0	0
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	100.76380				0.00	0	0
Total ING263 SPOT										0.00	0	0
Total For ING263										0.00	0	0
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	101.32329				0.00	0	0
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.58426				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	99.98365				0.00	0	0
Total INGR02 SPOT										0.00	0	0
Total For INGR02										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	103.92096				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.42814				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP272U On 13/01/2015 Spot Bond			100.00000	88.80779	100.00000	88.59223				0.00	0	0
Total IP272U SPOT										0.00	0	0
Total For IP272U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.07699				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000				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	100.94812				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	100.96032				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			8.36000	102.02498	8.36000	102.00203				0.00	0	0
Total IPF06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.18801			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.21596			0.00	300,000,000	100,000,000
Total IPF08 SPOT									0.00	300,000,000	100,000,000
Total For IPF08									0.00	300,000,000	100,000,000
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.23462			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	100.88273			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	100.92714			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPFC03 On 15/01/2015 Spot Bond				100.00000	0.00000	102.10403			0.00	0	0
Total IPFC03 SPOT									0.00	0	0
Total For IPFC03									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.20500	100.99452	9.20500	100.96941		34,058,500,000,000.00		3,700,000,000	1,850,000,000
Total IPL10 SPOT								34,058,500,000,000.00		3,700,000,000	1,850,000,000
Total For IPL10								34,058,500,000,000.00		3,700,000,000	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.52434			0.00	0	70,000,000
Total IPL5 SPOT									0.00	0	70,000,000
Total For IPL5									0.00	0	70,000,000
IPL6 On 28/09/2017 Spot Bond			8.19500	105.56025	8.19500	105.53683		19,668,000,000,000.00		2,400,000,000	2,200,000,000
Total IPL6 SPOT								19,668,000,000,000.00		2,400,000,000	2,200,000,000
Total For IPL6								19,668,000,000,000.00		2,400,000,000	2,200,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.08758			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.03640			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.44860			0.00	0	0
Total IPL9 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPL9										0.00	0	0
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IV012 SPOT										0.00	0	0
Total For IV012										0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	101.61741				0.00	0	0
Total IV013 SPOT										0.00	0	0
Total For IV013										0.00	0	0
IV014 On 22/06/2015 Spot Bond			8.34000	105.76268	8.34000	105.73907				0.00	0	0
Total IV014 SPOT										0.00	0	0
Total For IV014										0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	103.21458				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	99.74770				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			3.31000	97.34411	3.31000	126.64957				0.00	0	7,000,000
Total IV017 SPOT										0.00	0	7,000,000
Total For IV017										0.00	0	7,000,000
IV019 On 31/03/2028 Spot Bond			3.57000	142.03758	3.57000	142.00672				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.33047				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.06446				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.98504				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	101.80904				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.39934				0.00	0	0
Total IV026 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.67000	98.38061	3.67000	99.21795			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			3.67000	98.29859	3.67000	105.39208			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.92701			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.32499			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			9.86000	112.07080	9.86000	112.04101			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	100.90064			0.00	0	45,430,000
Total IV09 SPOT									0.00	0	45,430,000
Total For IV09									0.00	0	45,430,000
IV19A On 31/03/2028 Spot Bond			3.67000	140.48902	3.67000	140.45810			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA449 On 04/12/2014 Spot Bond			6.25000	99.89737	6.25000	99.82906			0.00	0	0
Total IVA449 SPOT									0.00	0	0
Total For IVA449									0.00	0	0
IVA450 On 11/12/2014 Spot Bond			6.25000	99.77789	6.25000	99.70975			0.00	0	0
Total IVA450 SPOT									0.00	0	0
Total For IVA450									0.00	0	0
IVA502 On 08/01/2015 Spot Bond			6.40000	99.28623	6.40000	99.21714			0.00	0	0
Total IVA502 SPOT									0.00	0	0
Total For IVA502									0.00	0	0
IVA503 On 15/01/2015 Spot Bond			6.40000	99.16538	6.40000	99.09646			0.00	0	0
Total IVA503 SPOT									0.00	0	0
Total For IVA503									0.00	0	0
IVA504 On 22/01/2015 Spot Bond			6.40000	99.04483	6.40000	98.97607			0.00	0	0
Total IVA504 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA504										0.00	0	0
IVA505 On 22/01/2015 Spot Bond			6.45000	99.03744	6.45000	98.84714				0.00	0	0
Total IVA505 SPOT										0.00	0	0
Total For IVA505										0.00	0	0
IVA506 On 05/02/2015 Spot Bond			6.45000	98.79537	6.45000	98.72643				0.00	0	0
Total IVA506 SPOT										0.00	0	0
Total For IVA506										0.00	0	0
IVA507 On 12/02/2015 Spot Bond			6.45000	98.67478	6.45000	98.60601				0.00	0	0
Total IVA507 SPOT										0.00	0	0
Total For IVA507										0.00	0	0
IVA508 On 19/02/2015 Spot Bond			6.45000	98.55449	6.45000	98.48588				0.00	0	0
Total IVA508 SPOT										0.00	0	0
Total For IVA508										0.00	0	0
IVA509 On 26/02/2015 Spot Bond			6.45000	98.43449	6.45000	98.36605				0.00	0	0
Total IVA509 SPOT										0.00	0	0
Total For IVA509										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.33790				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.20506				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000				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	100.93465				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.03816				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	100.13837				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.01652				0.00	0	0
Total IVC015 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC015									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	99.92313			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	100.94838			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	100.95449			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.96670			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	100.91173			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	100.80678			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	100.61180			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	101.47471			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.20745			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.01742			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.01723			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.18833			0.00	0	0
Total IVC027 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC027									0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.91872			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	100.69342			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	100.54906			0.00	0	0
Total IVC030 SPOT									0.00	0	0
Total For IVC030									0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.37123			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.24179			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.27334			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.27333			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			8.58000	104.78858	8.58000	106.03277			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	14.25673	100.00000	14.20313			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.27097	100.00000	11.22140			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	100.80266			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			8.78500	104.52509	8.78500	105.98258			0.00	0	0
Total IVC040 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.62340				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.26739				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	101.43998				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	102.18791				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	100.66574				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	101.87518				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.14000	105.41404	7.14000	100.92382				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.46813				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.13025				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	84.02863	100.00000	83.83851				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.61191				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02U On 22/01/2015 Spot Bond			100.00000	88.28024	100.00000	88.07056				0.00	0	0
Total JDG02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For JDG02U									0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.65839			0.00	0	0
Total JDG03 SPOT									0.00	0	0
Total For JDG03									0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	33.32910	100.00000	33.24835			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.34193			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
JDG08L On 28/11/2014 Spot Bond			100.00000	100.00000	100.00000	99.72678			0.00	0	0
Total JDG08U SPOT									0.00	0	0
Total For JDG08U									0.00	0	0
JDG09L On 29/01/2015 Spot Bond			100.00000	86.81037	100.00000	86.60755		30,000,000,000,000.00		300,000,000	300,000,000
Total JDG09U SPOT								30,000,000,000,000.00		300,000,000	300,000,000
Total For JDG09U								30,000,000,000,000.00		300,000,000	300,000,000
JDG10L On 29/01/2015 Spot Bond			100.00000	91.44660	100.00000	91.23294			0.00	0	0
Total JDG10U SPOT									0.00	0	0
Total For JDG10U									0.00	0	0
JDG11L On 04/02/2015 Spot Bond			100.00000	85.70229	100.00000	85.50483			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	96.48014	100.00000	96.22955			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	101.58954			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	101.64733			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	99.75578			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	54.93102	100.00000	54.79795			0.00	0	0
Total KCF03U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KCF03U									0.00	0	0
KSB00: On 31/08/2017 Spot Bond				100.00000	0.00000	102.07035			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB00: On 01/11/2017 Spot Bond				100.00000	0.00000	100.62012			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.12500	143.54424	8.12500	143.51266			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.47622			0.00	0	0
Total LBK02 SPOT									0.00	0	0
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.37068			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.55327			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	99.95939			0.00	0	80,000,000
Total LBK06 SPOT									0.00	0	80,000,000
Total For LBK06									0.00	0	80,000,000
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.35413			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.33750			0.00	0	300,000,000
Total LBK08 SPOT									0.00	0	300,000,000
Total For LBK08									0.00	0	300,000,000
LBK11 On 28/11/2019 Spot Bond			8.00000	96.22504	8.00000	0.00000			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	100.57081			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.30500	100.69840	8.30500	100.67613		2,906,750,000,000.00		350,000,000	3,545,000,000
Total LGL02 SPOT								2,906,750,000,000.00		350,000,000	3,545,000,000

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 LGL02									2,906,750,000,000.00	350,000,000	3,545,000,000
LGL03 On 03/04/2018 Spot Bond			8.35500	76.04162	8.35500	99.08619			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			8.86500	103.93783	8.86500	103.91334			0.00	0	650,000,000
Total LGL04 SPOT									0.00	0	650,000,000
Total For LGL04									0.00	0	650,000,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	102.23666			0.00	0	0
Total LHL01 SPOT									0.00	0	0
Total For LHL01									0.00	0	0
LHL02 On 13/12/2015 Spot Bond			9.66000	105.90895	9.66000	105.88166			20,092,800,000,000.00	2,080,000,000	1,040,000,000
Total LHL02 SPOT									20,092,800,000,000.00	2,080,000,000	1,040,000,000
Total For LHL02									20,092,800,000,000.00	2,080,000,000	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.43560			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	17.69858	100.00000	17.56574			885,000,000,000,000.00	8,850,000,000	20,000,000,000
Total LOM01 SPOT									885,000,000,000,000.00	8,850,000,000	20,000,000,000
Total For LOM01									885,000,000,000,000.00	8,850,000,000	20,000,000,000
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.05630			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.18702			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.34348			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ05 On 27/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ057 SPOT									0.00	0	0
Total For MAQ057									0.00	0	0
MAQ05 On 08/12/2014 Spot Bond				100.00000	0.00000	99.80829			0.00	0	0
Total MAQ058 SPOT									0.00	0	0
Total For MAQ058									0.00	0	0
MAQ05 On 09/01/2015 Spot Bond				100.00000	0.00000	99.25669			0.00	0	0
Total MAQ059 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ059										0.00	0	0
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	100.85772				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	98.79017				0.00	0	0
Total MAQ061 SPOT										0.00	0	0
Total For MAQ061										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.24711				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	99.55727				0.00	0	0
Total MAQ063 SPOT										0.00	0	0
Total For MAQ063										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	96.56085	100.00000	96.30607				0.00	0	0
Total MAQ08U SPOT										0.00	0	0
Total For MAQ08U										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.58160				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.59311				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.59986				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	100.94682				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	101.52732				0.00	1,500,000,000	1,500,000,000
Total MBF029 SPOT										0.00	1,500,000,000	1,500,000,000
Total For MBF029										0.00	1,500,000,000	1,500,000,000
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.07191				0.00	200,000,000	50,000,000
Total MBF030 SPOT										0.00	200,000,000	50,000,000

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 MBF030										0.00	200,000,000	50,000,000
MBF03: On 28/03/2016 Spot Bond				100.00000	0.00000	101.39120				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	101.75724				0.00	0	60,000,000
Total MBF035 SPOT										0.00	0	60,000,000
Total For MBF035										0.00	0	60,000,000
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	100.30341				0.00	0	110,000,000
Total MBF037 SPOT										0.00	0	110,000,000
Total For MBF037										0.00	0	110,000,000
MBF03: On 15/04/2015 Spot Bond				100.00000	0.00000	100.78372				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	100.90590				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04: On 06/08/2015 Spot Bond				100.00000	0.00000	100.41555				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.00000	0.00000	100.38681				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.39549				0.00	400,000,000	600,000,000
Total MBF042 SPOT										0.00	400,000,000	600,000,000
Total For MBF042										0.00	400,000,000	600,000,000
MBP23 On 13/02/2015 Spot Bond			100.00000	84.01936	100.00000	83.82970				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	38.61902	100.00000	38.52444				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	93.81443	100.00000	93.57326				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	18.91627	100.00000	18.83309				0.00	0	0
Total MBP29U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	23.88894	100.00000	23.70964				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	24.04427	100.00000	23.86380				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	21.15370	100.00000	20.99493				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.24000	103.92608	8.24000	103.90302				0.00	0	550,000,000
Total MBSA01 SPOT										0.00	0	550,000,000
Total For MBSA01										0.00	0	550,000,000
MBSA0 On 15/04/2019 Spot Bond			8.26000	103.39039	8.26000	103.36740				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MCB3M On 13/12/2014 Spot Bond				100.00000	0.00000	101.64920				0.00	0	0
Total MCB3M SPOT										0.00	0	0
Total For MCB3M										0.00	0	0
MCB5M On 13/12/2014 Spot Bond				100.00000	0.00000	101.53963				0.00	0	0
Total MCB5M SPOT										0.00	0	0
Total For MCB5M										0.00	0	0
MCB6M On 13/01/2015 Spot Bond				100.00000	0.00000	100.88705				0.00	0	0
Total MCB6M SPOT										0.00	0	0
Total For MCB6M										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.05442				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.89646				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	103.03132				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			7.44000	103.21353	7.44000	103.19282				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.23000	107.49006	8.23000	107.46650			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.04000	108.95730	9.04000	108.93113			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MET01 On 15/12/2014 Spot Bond			6.18500	104.32447	6.18500	104.30685		15,326,430,000,000.00	2,478,000,000	1,239,000,000	
Total MET01 SPOT								15,326,430,000,000.00	2,478,000,000	1,239,000,000	
Total For MET01								15,326,430,000,000.00	2,478,000,000	1,239,000,000	
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.30267			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.34765			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.03500	106.43809	9.03500	106.60956			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.31000	102.62295	7.31000	102.60259			0.00	0	5,069,400,000
Total MGL01 SPOT									0.00	0	5,069,400,000
Total For MGL01									0.00	0	5,069,400,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	99.98037			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			8.36500	100.88492	8.36500	100.86233			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	101.49012			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			8.91500	110.06131	8.91500	107.40383		7,132,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,132,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,132,000,000,000.00	800,000,000	400,000,000	
MMS01 On 10/12/2016 Spot Bond			100.00000	16.29073	100.00000	16.25083			0.00	0	0
Total MMS01U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MMS01U									0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.24992			0.00	0	0
Total MQB01 SPOT									0.00	0	0
Total For MQB01									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.06500	100.89043	8.06500	100.86864			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000
MTN03 On 13/07/2015 Spot Bond			7.26000	104.75524	7.26000	104.73495		28,168,800,000,000.00	3,880,000,000	970,000,000	
Total MTN03 SPOT								28,168,800,000,000.00	3,880,000,000	970,000,000	
Total For MTN03								28,168,800,000,000.00	3,880,000,000	970,000,000	
MTN04 On 13/07/2017 Spot Bond			8.05500	108.60284	8.05500	108.57954			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	6.29197	100.89771	6.27661			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.37574	100.61875	6.36021			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4A411										0.00	0	0
N4A50Z On 14/08/2020 Spot Bond				100.00000	0.00000	100.26720				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B50Z On 14/08/2020 Spot Bond				100.00000	0.00000	100.28842				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C50Z On 14/08/2020 Spot Bond				100.00000	0.00000	100.31292				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68L On 14/08/2020 Spot Bond			100.00000	0.61068	100.00000	0.60921				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	0.61068	100.00000	0.60921				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.52500	98.69017	8.52500	98.66741				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.59000	101.31127	7.59000	101.29077				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.55500	101.68553	8.55500	101.66238				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			8.36500	106.68809	8.36500	106.66395				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12B On 20/02/2015 Spot Bond				100.00000	0.00000	100.15760				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			8.86000	107.29381	8.86000	107.26811				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13B On 21/02/2017 Spot Bond				100.00000	0.00000	101.24974				0.00	0	0
Total NBK13B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK13B									0.00	0	0
NBK14 On 26/06/2021 Spot Bond			8.72500	106.72533	8.72500	106.65023			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.18077			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.31314			0.00	0	14,500,000,000
Total NBK15B SPOT									0.00	0	14,500,000,000
Total For NBK15B									0.00	0	14,500,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.82493			0.00	0	80,000,000
Total NBK16B SPOT									0.00	0	80,000,000
Total For NBK16B									0.00	0	80,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.12194			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.25913			0.00	0	230,000,000
Total NBK18B SPOT									0.00	0	230,000,000
Total For NBK18B									0.00	0	230,000,000
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.20798			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	101.27911			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.29374			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			6.86000	104.94554	6.86000	104.92599		13,720,000,000,000.00		2,000,000,000	1,180,000,000
Total NBK2A SPOT								13,720,000,000,000.00		2,000,000,000	1,180,000,000
Total For NBK2A								13,720,000,000,000.00		2,000,000,000	1,180,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.72121			0.00	0	0
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.06000	115.48364	8.06000	115.45843			0.00	0	1,370,000,000
Total NBK3A SPOT									0.00	0	1,370,000,000

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 NBK3A									0.00	0	1,370,000,000
NBK4 On 28/10/2024 Spot Bond			10.30000	37.83214	10.30000	37.82198			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK6A On 19/04/2015 Spot Bond			7.06000	102.03741	7.06000	102.01820		5,648,000,000,000.00	800,000,000	1,030,000,000	
Total NBK6A SPOT								5,648,000,000,000.00	800,000,000	1,030,000,000	
Total For NBK6A								5,648,000,000,000.00	800,000,000	1,030,000,000	
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.01521			0.00	0	50,000,000
Total NBK6B SPOT								0.00	0	50,000,000	
Total For NBK6B								0.00	0	50,000,000	
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.86319			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			7.46000	104.02984	7.46000	104.00880		6,714,000,000,000.00	900,000,000	1,880,000,000	
Total NBK9A SPOT								6,714,000,000,000.00	900,000,000	1,880,000,000	
Total For NBK9A								6,714,000,000,000.00	900,000,000	1,880,000,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.32705			0.00	30,000,000,000	15,000,000,000
Total NBK9B SPOT								0.00	30,000,000,000	15,000,000,000	
Total For NBK9B								0.00	30,000,000,000	15,000,000,000	
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	100.33195			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	101.90318			0.00	0	0
Total NCLN54 SPOT								0.00	0	0	
Total For NCLN54								0.00	0	0	
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	101.14019			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	100.96225			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	99.91884			0.00	0	0
Total NCLN58 SPOT								0.00	0	0	
Total For NCLN58								0.00	0	0	
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	93.19977			0.00	0	0
Total NCLN61 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	99.90371				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	100.66284				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	100.62352				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	89.54795				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	101.23078				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.22315				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	101.40612				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	101.33415				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	101.82823				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	101.29004				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	101.27450				0.00	0	0
Total NCLN79 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.27361				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	100.54147				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	101.46599				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.47000	108.58137	9.47000	109.17489				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	101.45705				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.50500	107.30437	9.50500	108.08299				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	101.46599				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	101.31927				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	101.35935				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	101.48030				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	101.49818				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			7.85000	104.12196	7.85000	104.09983				0.00	0	0
Total NED11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED11									0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.75512			0.00	200,000,000	200,000,000
Total NED13 SPOT									0.00	200,000,000	200,000,000
Total For NED13									0.00	200,000,000	200,000,000
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.74228			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.44000	107.37942	9.44000	107.79533		3,776,000,000,000.00	400,000,000	400,000,000	
Total NED15 SPOT								3,776,000,000,000.00	400,000,000	400,000,000	
Total For NED15								3,776,000,000,000.00	400,000,000	400,000,000	
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	103.08138		0.00	1,300,000,000	650,000,000	
Total NED16 SPOT								0.00	1,300,000,000	650,000,000	
Total For NED16								0.00	1,300,000,000	650,000,000	
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.05054		0.00	0	0	
Total NED17 SPOT								0.00	0	0	
Total For NED17								0.00	0	0	
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.94184		0.00	0	0	
Total NED9 SPOT								0.00	0	0	
Total For NED9								0.00	0	0	
NEDH1 On 20/11/2018 Spot Bond			11.45500	111.55776	11.45500	111.52344		37,343,300,000,000.00	3,260,000,000	1,630,000,000	
Total NEDH1A SPOT								37,343,300,000,000.00	3,260,000,000	1,630,000,000	
Total For NEDH1A								37,343,300,000,000.00	3,260,000,000	1,630,000,000	
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	108.01084		0.00	0	0	
Total NEDH1B SPOT								0.00	0	0	
Total For NEDH1B								0.00	0	0	
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.19379		0.00	0	0	
Total NHM001 SPOT								0.00	0	0	
Total For NHM001								0.00	0	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000		0.00	0	0	
Total NHM001/JIBAR SPOT								0.00	0	0	
Total For NHM001/JIBAR								0.00	0	0	
NILB10 On 08/12/2016 Spot Bond			2.16000	168.24030	2.16000	170.77059		0.00	0	0	
Total NILB10 SPOT								0.00	0	0	
Total For NILB10								0.00	0	0	
NILB11 On 31/01/2025 Spot Bond			2.60000	95.73505	2.60000	138.40332		0.00	0	0	
Total NILB11 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NILB11									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.08500	108.85869	8.08500	108.83524			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	101.46156			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			8.71500	107.33555	8.71500	107.57836			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	100.01033			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.12991			0.00	0	0
Total NQ1A15 SPOT									0.00	0	0
Total For NQ1A15									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00703			0.00	1,200,000,000	600,000,000
Total NQ1A16 SPOT									0.00	1,200,000,000	600,000,000
Total For NQ1A16									0.00	1,200,000,000	600,000,000
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.00914			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	100.00789			0.00	0	400,000,000
Total NQ1A18 SPOT									0.00	0	400,000,000
Total For NQ1A18									0.00	0	400,000,000
NQ1B1 On 22/05/2020 Spot Bond			8.91500	107.30315	8.91500	109.46538			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.00919			0.00	0	0
Total NQ1B14 SPOT									0.00	0	0
Total For NQ1B14									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.01038			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.00955			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1B16									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.11500	107.27101	9.11500	107.50699			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.01212			0.00	0	0
Total NQ1C14 SPOT									0.00	0	0
Total For NQ1C14									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.01121			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.01163			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.02679			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.02179			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.01287			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			7.92000	114.55187	7.92000	114.52757			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			8.76500	120.54017	8.76500	120.51160			0.00	0	300,000,000
Total NRA022 SPOT									0.00	0	300,000,000
Total For NRA022									0.00	0	300,000,000
NRA02: On 31/05/2023 Spot Bond			2.05500	172.92238	2.05500	172.89195			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			9.56500	120.42078	9.56500	120.39004		48,207,600,000,000.00	5,040,000,000	2,920,000,000	
Total NRA028 SPOT								18,207,600,000,000.00	5,040,000,000	2,920,000,000	
Total For NRA028								18,207,600,000,000.00	5,040,000,000	2,920,000,000	
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.24158			0.00	0	0
Total NTC12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NTC12									0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NTC13 SPOT									0.00	0	0
Total For NTC13									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.07452			0.00	0	0
Total NTC15 SPOT									0.00	0	0
Total For NTC15									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.44123			0.00	500,000,000	500,000,000
Total NTC16 SPOT									0.00	500,000,000	500,000,000
Total For NTC16									0.00	500,000,000	500,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.79469			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	99.99987			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	99.97743			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	99.96965			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	15.90783	100.00000	15.71311			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	59.77669	100.00000	59.63187			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.15000	102.30933	7.15000	102.28958		109,538,000,000,000.00	15,320,000,000	7,360,000,000	
Total OML01 SPOT								19,538,000,000,000.00	15,320,000,000	7,360,000,000	
Total For OML01								19,538,000,000,000.00	15,320,000,000	7,360,000,000	
OML02 On 21/11/2024 Spot Bond			100.00000	0.06958	100.00000	100.00000			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2024 Spot Bond			8.00000	103.96725	8.00000	8.00000			0.00	0	0
Total OML03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML03									0.00	0	0
OTCA2 On 31/07/2016 Spot Bond			100.00000	22.44524	100.00000	22.39087			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	95.67000			0.00	0	0
Total PBET01 SPOT									0.00	0	0
Total For PBET01									0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.30358			0.00	20,000,000,000	10,000,000,000
Total PMM10 SPOT									0.00	20,000,000,000	10,000,000,000
Total For PMM10									0.00	20,000,000,000	10,000,000,000
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	100.66034			0.00	0	0
Total PMM11 SPOT									0.00	0	0
Total For PMM11									0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	99.90580			0.00	0	0
Total PMM12 SPOT									0.00	0	0
Total For PMM12									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	99.80242			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	100.86762			0.00	0	0
Total PMM15 SPOT									0.00	0	0
Total For PMM15									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.38510			0.00	435,000,000	435,000,000
Total PPC001 SPOT									0.00	435,000,000	435,000,000
Total For PPC001									0.00	435,000,000	435,000,000
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.39928			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	100.76510			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.01500	108.11135	9.01500	108.02920		3,966,600,000,000.00		440,000,000	110,000,000
Total PPC004 SPOT								3,966,600,000,000.00		440,000,000	110,000,000

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 PPC004									3,966,600,000,000.00	440,000,000	110,000,000
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.61188			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	100.62863			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	100.63616			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	100.65290			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	100.72482			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	100.74153			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.61030			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			7.54500	44.07259	7.54500	44.06367			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			6.16000	108.34979	6.16000	108.33162		838,392,533,128,000.00	785,453,333,300	560,826,233,300	
Total R158 SPOT								838,392,533,128,000.00	785,453,333,300	560,826,233,300	
Total For R158								838,392,533,128,000.00	785,453,333,300	560,826,233,300	
R158P On 15/09/2015 Spot Bond			6.25000	95.22167	6.25000	95.20548		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			6.35000	114.68948	6.35000	114.66968		779,454,500,000,000.00	752,670,000,000	549,144,100,000	
Total R159 SPOT								779,454,500,000,000.00	752,670,000,000	549,144,100,000	
Total For R159								779,454,500,000,000.00	752,670,000,000	549,144,100,000	
R159P On 15/09/2016 Spot Bond			6.18000	89.64732	6.18000	89.63224		0.00	0	0	
Total R159P SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			7.77000	125.70571	7.72500	126.07795			662,653,327,223,000.00	2,916,686,399,900	1,805,817,501,500
Total R186 SPOT									2,653,327,223,000.00	916,686,399,900	305,817,501,500
Total For R186									2,653,327,223,000.00	916,686,399,900	305,817,501,500
R187P On 21/12/2026 Spot Bond			7.46500	41.30889	7.46500	41.30062			0.00	0	0
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			7.38500	38.77840	7.38500	38.77071			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.65000	285.32918	1.65000	285.28210			62,252,161,290,000.00	37,728,582,600	24,986,130,500
Total R197 SPOT									2,252,161,290,000.00	37,728,582,600	24,986,130,500
Total For R197									2,252,161,290,000.00	37,728,582,600	24,986,130,500
R201 On 21/12/2014 Spot Bond			5.64000	104.00537	5.61000	103.99140			4,512,000,000,000.00	800,000,000	400,000,000
Total R201 SPOT									4,512,000,000,000.00	800,000,000	400,000,000
Total For R201									4,512,000,000,000.00	800,000,000	400,000,000
R202 On 07/12/2033 Spot Bond			1.71000	234.37242	1.71000	234.33337			231,570,856,656,000.00	135,421,553,600	143,929,301,100
Total R202 SPOT									1,570,856,656,000.00	135,421,553,600	143,929,301,100
Total For R202									1,570,856,656,000.00	135,421,553,600	143,929,301,100
R2023 On 28/02/2023 Spot Bond			7.50000	103.40562	7.46000	103.63032			036,874,243,750,000.00	671,583,232,500	478,300,232,500
Total R2023 SPOT									16,874,243,750,000.00	671,583,232,500	478,300,232,500
Total For R2023									16,874,243,750,000.00	671,583,232,500	478,300,232,500
R203 On 15/09/2017 Spot Bond			6.54500	105.96259	6.50500	106.04737			015,153,608,000,000.00	1,224,622,400,000	559,878,485,400
Total R203 SPOT									15,153,608,000,000.00	224,622,400,000	559,878,485,400
Total For R203									15,153,608,000,000.00	224,622,400,000	559,878,485,400
R2030 On 31/01/2030 Spot Bond			8.14500	101.34043	8.14500	101.31845			420,164,843,293,000.00	1,033,783,283,400	522,530,816,400
Total R2030 SPOT									20,164,843,293,000.00	033,783,283,400	522,530,816,400
Total For R2030									20,164,843,293,000.00	033,783,283,400	522,530,816,400
R2032 On 31/03/2032 Spot Bond			8.31000	100.77284	8.31000	100.75030			662,137,224,000,000.00	440,690,400,000	318,557,600,000
Total R2032 SPOT									2,137,224,000,000.00	440,690,400,000	318,557,600,000
Total For R2032									2,137,224,000,000.00	440,690,400,000	318,557,600,000
R2037 On 31/01/2037 Spot Bond			8.43500	103.39902	8.43500	103.37580			948,749,091,000,000.00	468,138,600,000	400,577,300,000
Total R2037 SPOT									18,749,091,000,000.00	468,138,600,000	400,577,300,000
Total For R2037									18,749,091,000,000.00	468,138,600,000	400,577,300,000
R204 On 21/12/2018 Spot Bond			6.84500	107.52683	6.81000	107.63259			029,103,921,195,000.00	1,465,172,231,000	599,147,641,700
Total R204 SPOT									29,103,921,195,000.00	465,172,231,000	599,147,641,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R204									9,103,921,195,000.00	465,172,231,000	599,147,641,700
R2044 On 31/01/2044 Spot Bond			8.53500	105.13159	8.53500	105.10772			889,046,290,000,000.00	338,494,000,000	256,900,000,000
Total R2044 SPOT									9,046,290,000,000.00	338,494,000,000	256,900,000,000
Total For R2044									9,046,290,000,000.00	338,494,000,000	256,900,000,000
R2048 On 28/02/2048 Spot Bond			8.52500	104.60335	8.52500	104.57923			653,330,967,550,000.00	428,543,222,000	385,094,147,800
Total R2048 SPOT									3,330,967,550,000.00	428,543,222,000	385,094,147,800
Total For R2048									3,330,967,550,000.00	428,543,222,000	385,094,147,800
R207 On 15/01/2020 Spot Bond			7.07000	103.43058	7.03500	103.56044			895,214,530,296,000.00	833,835,152,800	417,953,356,000
Total R207 SPOT									5,214,530,296,000.00	833,835,152,800	417,953,356,000
Total For R207									5,214,530,296,000.00	833,835,152,800	417,953,356,000
R208 On 31/03/2021 Spot Bond			7.25500	98.55117	7.21500	98.72952			351,159,196,105,000.00	599,746,271,000	734,700,792,000
Total R208 SPOT									1,159,196,105,000.00	599,746,271,000	734,700,792,000
Total For R208									1,159,196,105,000.00	599,746,271,000	734,700,792,000
R209 On 31/03/2036 Spot Bond			8.40500	79.78481	8.35000	80.22131			275,721,856,819,000.00	1,103,595,699,800	689,256,500,000
Total R209 SPOT									5,721,856,819,000.00	103,595,699,800	689,256,500,000
Total For R209									5,721,856,819,000.00	103,595,699,800	689,256,500,000
R210 On 31/03/2028 Spot Bond			1.67000	175.58352	1.67000	175.55441			30,742,215,040,000.00	18,408,512,000	29,229,000,000
Total R210 SPOT									10,742,215,040,000.00	18,408,512,000	29,229,000,000
Total For R210									10,742,215,040,000.00	18,408,512,000	29,229,000,000
R211 On 31/01/2017 Spot Bond			0.95000	132.56885	0.95000	132.54951			27,555,773,720,000.00	29,006,077,600	21,815,156,700
Total R211 SPOT									7,555,773,720,000.00	29,006,077,600	21,815,156,700
Total For R211									7,555,773,720,000.00	29,006,077,600	21,815,156,700
R212 On 31/01/2022 Spot Bond			1.65000	137.57447	1.65000	137.55179			279,354,505,320,000.00	169,305,760,800	86,821,000,000
Total R212 SPOT									9,354,505,320,000.00	169,305,760,800	86,821,000,000
Total For R212									9,354,505,320,000.00	169,305,760,800	86,821,000,000
R213 On 28/02/2031 Spot Bond			8.24000	90.70511	8.19500	91.05360			500,904,766,352,000.00	1,031,663,199,800	502,034,500,000
Total R213 SPOT									10,904,766,352,000.00	1,031,663,199,800	502,034,500,000
Total For R213									10,904,766,352,000.00	1,031,663,199,800	502,034,500,000
R214 On 28/02/2041 Spot Bond			8.45500	81.08797	8.45500	81.06942			043,638,885,000,000.00	951,347,000,000	660,808,900,000
Total R214 SPOT									13,638,885,000,000.00	951,347,000,000	660,808,900,000
Total For R214									13,638,885,000,000.00	951,347,000,000	660,808,900,000
R227C On 15/03/2015 Spot Bond			6.41000	98.15556	6.41000	98.13865			0.00	0	0
Total R227C SPOT									0.00	0	0
Total For R227C									0.00	0	0
R228C On 15/09/2015 Spot Bond			6.25000	95.22167	6.25000	95.20548			0.00	0	0
Total R228C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R228C										0.00	0	0
R229C On 15/03/2016 Spot Bond			6.17000	92.42903	6.17000	92.41352				0.00	0	0
Total R229C SPOT										0.00	0	0
Total For R229C										0.00	0	0
R230C On 15/09/2016 Spot Bond			6.18000	89.64732	6.18000	89.63224				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R326C On 21/12/2014 Spot Bond			5.61500	99.64743	5.61500	99.63215				0.00	0	0
Total R326C SPOT										0.00	0	0
Total For R326C										0.00	0	0
R327C On 21/06/2015 Spot Bond			6.32000	96.55850	6.32000	96.54209				0.00	0	0
Total R327C SPOT										0.00	0	0
Total For R327C										0.00	0	0
R328C On 21/12/2015 Spot Bond			6.19000	93.72621	6.19000	93.71060				0.00	0	0
Total R328C SPOT										0.00	0	0
Total For R328C										0.00	0	0
R329C On 21/06/2016 Spot Bond			6.17000	90.94004	6.17000	90.92494				0.00	0	0
Total R329C SPOT										0.00	0	0
Total For R329C										0.00	0	0
R330C On 21/12/2016 Spot Bond			6.23000	88.11265	6.23000	88.09789				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			6.48000	84.92187	6.48000	84.90708				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			6.53000	82.13484	6.53000	82.12042				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			6.81500	78.76020	6.81500	78.74578				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			6.79500	76.22475	6.79500	76.21084				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			6.77500	73.78521	6.77500	73.77178				0.00	0	0
Total R335C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			6.76500	71.40259	6.76500	71.38961				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			6.99500	68.21739	6.99500	68.20458				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			6.97500	65.98939	6.97500	65.97703				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			7.13500	63.12207	7.13500	63.10998				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			7.10500	61.07259	7.10500	61.06094				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.07500	59.10679	7.07500	59.09556				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			7.04500	57.22086	7.04500	57.21003				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.00500	55.45704	7.00500	55.44660				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			6.96500	53.76839	6.96500	53.75834				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			7.66500	48.70957	7.66500	48.69956				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			7.62500	47.09390	7.62500	47.08428				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			7.58500	45.54941	7.58500	45.54015				0.00	0	0
Total R347C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			7.54500	44.07259	7.54500	44.06367				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			7.50500	42.66013	7.50500	42.65154				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			7.46500	41.30889	7.46500	41.30062				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			7.42500	40.01591	7.42500	40.00794				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			7.38500	38.77840	7.38500	38.77071				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.15658				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	100.04497				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	101.19839				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.03558				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	20.94398	100.00000	20.89324				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	9.35099	100.00000	9.32834				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	25.54258	100.00000	25.48001				0.00	0	0
Total RCSB3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RCSB3U									0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	53.27922	100.00000	53.04493			0.00	0	0
Total RCSB4U SPOT									0.00	0	0
Total For RCSB4U									0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.44208			0.00	0	0
Total RDFB01 SPOT									0.00	0	0
Total For RDFB01									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.64319			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	101.98978			0.00	140,000,000	70,000,000
Total RDFB03 SPOT									0.00	140,000,000	70,000,000
Total For RDFB03									0.00	140,000,000	70,000,000
RDFB0 On 27/11/2017 Spot Bond			100.00000	19.16903	100.00000	13.59245			0.00	0	19,900,000,000
Total RDFB04 SPOT									0.00	0	19,900,000,000
Total For RDFB04									0.00	0	19,900,000,000
RDFB0 On 27/11/2019 Spot Bond			100.00000	13.56400	100.00000	7.74664		660,000,000,000,000.00	36,600,000,000	50,100,000,000	
Total RDFB05 SPOT								660,000,000,000,000.00	36,600,000,000	50,100,000,000	
Total For RDFB05								660,000,000,000,000.00	36,600,000,000	50,100,000,000	
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.18328			0.00	0	0
Total RDFC13 SPOT									0.00	0	0
Total For RDFC13									0.00	0	0
RDFC1 On 25/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total RDFC15 SPOT									0.00	0	0
Total For RDFC15									0.00	0	0
RDFC1 On 26/02/2015 Spot Bond			100.00000	85.34021	100.00000	85.15306		400,000,000,000,000.00	14,000,000,000	14,000,000,000	
Total RDFC16 SPOT								400,000,000,000,000.00	14,000,000,000	14,000,000,000	
Total For RDFC16								400,000,000,000,000.00	14,000,000,000	14,000,000,000	
RDFC1 On 26/05/2015 Spot Bond			100.00000	71.79765	100.00000	71.66591		260,000,000,000,000.00	72,600,000,000	37,200,000,000	
Total RDFC17 SPOT								260,000,000,000,000.00	72,600,000,000	37,200,000,000	
Total For RDFC17								260,000,000,000,000.00	72,600,000,000	37,200,000,000	
RDFC1 On 25/11/2015 Spot Bond			100.00000	43.73946	100.00000	43.41116		090,000,000,000,000.00	10,900,000,000	10,900,000,000	
Total RDFC18 SPOT								090,000,000,000,000.00	10,900,000,000	10,900,000,000	
Total For RDFC18								090,000,000,000,000.00	10,900,000,000	10,900,000,000	
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.46473			0.00	0	0
Total RES12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES12									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.98087			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.47267			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.66304			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	100.77521			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	99.98078			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	101.73809			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	101.03622			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	100.80124			0.00	0	60,000,000
Total RES32 SPOT									0.00	0	60,000,000
Total For RES32									0.00	0	60,000,000
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
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total RP004 SPOT									0.00	0	0
Total For RP004									0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	84.50866			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	81.72888			0.00	0	0
Total RP006 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	85.48099				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	84.07118				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	101.80810				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	82.56562				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	92.73673				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	106.00850	12.35000	105.97398				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	13.61010	100.00000	13.57713				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.85033				0.00	0	0
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.73883				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	101.44365				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	4.37653	100.00000	4.36581				0.00	0	0
Total RPP011U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPP01U									0.00	0	0
RPP04I On 07/10/2016 Spot Bond			100.00000	23.79059	100.00000	23.73295			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07I On 31/01/2016 Spot Bond			100.00000	35.07069	100.00000	34.98573			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	12.63374	100.00000	12.61825			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	29.32217	100.00000	29.25114			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00I On 16/11/2022 Spot Bond				100.00000	0.00000	100.45458			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00I On 30/04/2025 Spot Bond				100.00000	0.00000	77.70629			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			8.51500	108.08669	8.51500	108.06193			0.00	0	780,000,000
Total RW21 SPOT									0.00	0	780,000,000
Total For RW21									0.00	0	780,000,000
RW23 On 10/12/2023 Spot Bond			8.71000	109.36954	8.71000	109.34407			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			9.42500	92.76472	9.42500	111.06238			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	97.12359			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			7.55000	106.05330	7.55000	106.03158		17,365,000,000,000.00		2,300,000,000	1,150,000,000
Total SBK12 SPOT								17,365,000,000,000.00		2,300,000,000	1,150,000,000
Total For SBK12								17,365,000,000,000.00		2,300,000,000	1,150,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.01793			0.00	3,850,000,000	4,070,000,000
Total SBK13 SPOT									0.00	3,850,000,000	4,070,000,000
Total For SBK13									0.00	3,850,000,000	4,070,000,000
SBK14 On 01/12/2017 Spot Bond			8.55500	102.79968	8.55500	102.77616		36,786,500,000,000.00	0.00	4,300,000,000	1,800,000,000
Total SBK14 SPOT								36,786,500,000,000.00	0.00	4,300,000,000	1,800,000,000
Total For SBK14								36,786,500,000,000.00	0.00	4,300,000,000	1,800,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.76530			0.00	1,100,000,000	550,000,000
Total SBK15 SPOT									0.00	1,100,000,000	550,000,000
Total For SBK15									0.00	1,100,000,000	550,000,000
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.95002			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.63984			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.78967			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.77615			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			6.81000	101.46426	6.81000	101.44594			0.00	0	1,100,000
Total SBK7 SPOT									0.00	0	1,100,000
Total For SBK7									0.00	0	1,100,000
SBK9 On 10/04/2018 Spot Bond			8.31000	101.37358	8.31000	101.35091		39,389,400,000,000.00	0.00	4,740,000,000	2,370,700,000
Total SBK9 SPOT								39,389,400,000,000.00	0.00	4,740,000,000	2,370,700,000
Total For SBK9								39,389,400,000,000.00	0.00	4,740,000,000	2,370,700,000
SBN27 On 15/09/2015 Spot Bond			7.62000	107.18639	7.62000	107.16425			0.00	0	100,000,000
Total SBN27 SPOT									0.00	0	100,000,000
Total For SBN27									0.00	0	100,000,000
SBN29 On 15/09/2015 Spot Bond			7.96000	106.91847	7.96000	106.89542			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			7.41000	107.35244	7.41000	107.33086			0.00	0	0
Total SBN31 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBN31									0.00	0	0
SBN33 On 15/09/2017 Spot Bond			7.90500	102.51758	7.90500	102.49563			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			7.55500	107.23774	7.55500	107.21577			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			7.71000	107.11536	7.71000	107.09298			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.50967			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.19427			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			7.55500	104.98209	7.55500	104.96059		1,511,000,000,000.00		200,000,000	50,000,000
Total SBS13 SPOT								1,511,000,000,000.00		200,000,000	50,000,000
Total For SBS13								1,511,000,000,000.00		200,000,000	50,000,000
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.23004			0.00	0	100,000,000
Total SBS15 SPOT									0.00	0	100,000,000
Total For SBS15									0.00	0	100,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.39231			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	105.34376			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			8.68500	111.74728	8.68500	111.72133			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			9.62500	103.26570	9.62500	103.23888		1,347,500,000,000.00		140,000,000	77,500,000
Total SBS20 SPOT								1,347,500,000,000.00		140,000,000	77,500,000
Total For SBS20								1,347,500,000,000.00		140,000,000	77,500,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.23163			0.00	0	0
Total SBS21 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS21										0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.29587				0.00	0	1,000,000,000
Total SBS22 SPOT										0.00	0	1,000,000,000
Total For SBS22										0.00	0	1,000,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.23623				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	102.37242				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.39000	101.86120	8.39000	101.83806				0.00	0	1,430,000,000
Total SBS25 SPOT										0.00	0	1,430,000,000
Total For SBS25										0.00	0	1,430,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	16.12833	100.00000	16.09283				0.00	0	0
Total SBS26U SPOT										0.00	0	0
Total For SBS26U										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.00000	109.70854	9.00000	109.68230				0.00	0	2,507,500,000
Total SBS27 SPOT										0.00	0	2,507,500,000
Total For SBS27										0.00	0	2,507,500,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.83875				0.00	0	170,000,000
Total SBS28 SPOT										0.00	0	170,000,000
Total For SBS28										0.00	0	170,000,000
SBS29 On 12/06/2019 Spot Bond			8.51000	104.67226	8.51000	104.64843				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			9.63500	90.22360	9.63500	90.20014				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	101.50823				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.37500	107.49708	9.37500	107.47017				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.38065				0.00	0	0
Total SBS32 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.41828			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.52500	112.54070	9.52500	105.51103		28,575,000,000,000.00	3,000,000,000	1,500,000,000	
Total SBS34 SPOT								28,575,000,000,000.00	3,000,000,000	1,500,000,000	
Total For SBS34								28,575,000,000,000.00	3,000,000,000	1,500,000,000	
SBS4 On 16/11/2021 Spot Bond			8.91500	98.67032	8.91500	98.64655		0.00	0	100,000,000	
Total SBS4 SPOT								0.00	0	100,000,000	
Total For SBS4								0.00	0	100,000,000	
SBS9 On 07/07/2016 Spot Bond			7.35000	110.52178	7.35000	110.50011		0.00	0	330,000,000	
Total SBS9 SPOT								0.00	0	330,000,000	
Total For SBS9								0.00	0	330,000,000	
SBSI11 On 07/12/2023 Spot Bond			2.18000	126.93079	2.18000	274.27244		0.00	0	0	
Total SBSI11 SPOT								0.00	0	0	
Total For SBSI11								0.00	0	0	
SBSI12 On 31/01/2017 Spot Bond			1.59500	102.74023	1.59500	130.76341		0.00	0	0	
Total SBSI12 SPOT								0.00	0	0	
Total For SBSI12								0.00	0	0	
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	107.11252		0.00	0	0	
Total SCM107 SPOT								0.00	0	0	
Total For SCM107								0.00	0	0	
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2A2U SPOT								0.00	0	0	
Total For SF2A2U								0.00	0	0	
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2BU SPOT								0.00	0	0	
Total For SF2BU								0.00	0	0	
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2CU SPOT								0.00	0	0	
Total For SF2CU								0.00	0	0	
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2DU SPOT								0.00	0	0	
Total For SF2DU								0.00	0	0	
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.93405		0.00	0	0	
Total SGI002 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SGI002									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	16.09222	100.00000	16.05280			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				165.00820	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			2.22000	115.07343	2.22000	129.06143			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	100.98895	6.50000	100.97120			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	103.01306			0.00	0	160,000,000
Total SHS01 SPOT									0.00	0	160,000,000
Total For SHS01									0.00	0	160,000,000
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.27894			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.81112			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			8.53500	104.11038	8.53500	104.08660			0.00	0	270,000,000
Total SHS05 SPOT									0.00	0	270,000,000
Total For SHS05									0.00	0	270,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.54602			0.00	0	9,240,000
Total SHS06 SPOT									0.00	0	9,240,000
Total For SHS06									0.00	0	9,240,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.27547			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.39445			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	101.27564			0.00	0	0
Total SHS09 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS09									0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	21.43435	100.00000	21.38242			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000			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	101.62235			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13 On 21/05/2015 Spot Bond			100.00000	78.18726	100.00000	77.97127			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	101.51711			0.00	300,000,000	300,000,000
Total SHS14 SPOT									0.00	300,000,000	300,000,000
Total For SHS14									0.00	300,000,000	300,000,000
SHS16 On 29/06/2016 Spot Bond			100.00000	24.29554	100.00000	24.23604			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	33.18233	100.00000	33.07760			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	24.40587	100.00000	24.32967			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			8.84500	105.37137	8.84500	105.29582			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	100.85515			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	101.27923			0.00	0	0
Total SHS21 SPOT									0.00	0	0
Total For SHS21									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.60000	105.95113	7.60000	105.92966		32,528,000,000,000.00	0.00	4,280,000,000	2,140,000,000
Total SLI2 SPOT								32,528,000,000,000.00	0.00	4,280,000,000	2,140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLI2									12,528,000,000,000.00	4,280,000,000	2,140,000,000
SLI3 On 15/08/2023 Spot Bond			8.41000	104.22668	8.41000	103.34627			0.00	0	450,000,000
Total SLI3 SPOT									0.00	0	450,000,000
Total For SLI3									0.00	0	450,000,000
SNT01 On 15/09/2017 Spot Bond			7.90500	102.51758	7.90500	102.49563			52,014,900,000,000.00	6,580,000,000	3,290,000,000
Total SNT01 SPOT									12,014,900,000,000.00	6,580,000,000	3,290,000,000
Total For SNT01									12,014,900,000,000.00	6,580,000,000	3,290,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.12219			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	100.33197			0.00	0	0
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.61225			0.00	0	170,000,000
Total SPDA4 SPOT									0.00	0	170,000,000
Total For SPDA4									0.00	0	170,000,000
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.11846			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.12163			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.32316			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			7.60500	106.97884	7.60500	106.95703			6,084,000,000,000.00	800,000,000	200,000,000
Total SSA01 SPOT									6,084,000,000,000.00	800,000,000	200,000,000
Total For SSA01									6,084,000,000,000.00	800,000,000	200,000,000
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.88266			0.00	0	0
Total SSA02 SPOT									0.00	0	0
Total For SSA02									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.15079			0.00	0	120,000,000
Total SSA04 SPOT									0.00	0	120,000,000
Total For SSA04									0.00	0	120,000,000
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.87953			0.00	0	0
Total SSA05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.76500	97.96238	8.76500	97.93930			1,753,000,000,000.00	200,000,000	140,000,000
Total SSA06 SPOT									1,753,000,000,000.00	200,000,000	140,000,000
Total For SSA06									1,753,000,000,000.00	200,000,000	140,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	99.91720			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.41893			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.68383			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.82300	91.17630	8.82300	91.15467			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.31500	93.48844	8.31500	93.46752			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 21/12/2014 Spot Bond			6.85500	103.92609	6.85500	103.90665			0.00	0	0
Total SSN006 SPOT									0.00	0	0
Total For SSN006									0.00	0	0
SSN00 On 15/01/2020 Spot Bond			8.29500	98.36962	8.29500	98.34790			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	101.55323			0.00	1,200,000,000	300,000,000
Total SSN008 SPOT									0.00	1,200,000,000	300,000,000
Total For SSN008									0.00	1,200,000,000	300,000,000
SSN00 On 15/09/2017 Spot Bond			7.68500	103.06513	7.68500	103.04366			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.42000	110.63096	2.42000	111.03226			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2018 Spot Bond			7.76000	103.15139	7.76000	104.29000			0.00	0	0
Total SSN012 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN012									0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	100.02675			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.52500	111.48123	9.52500	111.45289			0.00	0	2,500,000,000
Total SSN017 SPOT									0.00	0	2,500,000,000
Total For SSN017									0.00	0	2,500,000,000
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	99.90822			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			9.54500	80.89486	9.54500	80.87402			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.79917			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 04/03/2019 Spot Bond				100.00000	0.00000	99.84522			0.00	0	0
Total SSN025 SPOT									0.00	0	0
Total For SSN025									0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.84464			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.41578			0.00	1,600,000,000	400,000,000
Total SSN027 SPOT									0.00	1,600,000,000	400,000,000
Total For SSN027									0.00	1,600,000,000	400,000,000
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.94375			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SY1138 On 02/02/2015 Spot Bond				101.58771	0.00000	98.78305			0.00	0	0
Total SY1138 SPOT									0.00	0	0
Total For SY1138									0.00	0	0
SY1156 On 25/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1156 SPOT									0.00	0	0
Total For SY1156									0.00	0	0
SY1158 On 01/12/2014 Spot Bond				100.00000	0.00000	99.93113			0.00	0	0
Total SY1158 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1158										0.00	0	0
SY1162 On 09/12/2014 Spot Bond				100.00000	0.00000	99.79184				0.00	0	0
Total SY1162 SPOT										0.00	0	0
Total For SY1162										0.00	0	0
SY1164 On 10/12/2014 Spot Bond				100.00000	0.00000	99.77857				0.00	0	0
Total SY1164 SPOT										0.00	0	0
Total For SY1164										0.00	0	0
SY1185 On 28/11/2014 Spot Bond				100.00000	0.00000	99.98279				0.00	0	0
Total SY1185 SPOT										0.00	0	0
Total For SY1185										0.00	0	0
SY1186 On 27/01/2015 Spot Bond			100.00000	85.88235	100.00000	85.68075				0.00	0	0
Total SY1186 SPOT										0.00	0	0
Total For SY1186										0.00	0	0
SY1187 On 01/12/2014 Spot Bond				100.00000	0.00000	99.93108				0.00	0	0
Total SY1187 SPOT										0.00	0	0
Total For SY1187										0.00	0	0
SY1188 On 08/12/2014 Spot Bond				100.00000	0.00000	100.37587				0.00	0	0
Total SY1188 SPOT										0.00	0	0
Total For SY1188										0.00	0	0
SY1189 On 09/12/2014 Spot Bond				100.00000	0.00000	99.79388				0.00	0	0
Total SY1189 SPOT										0.00	0	0
Total For SY1189										0.00	0	0
SY1190 On 10/12/2014 Spot Bond				100.00000	0.00000	99.78650				0.00	0	0
Total SY1190 SPOT										0.00	0	0
Total For SY1190										0.00	0	0
SY1192 On 13/02/2015 Spot Bond				100.00000	0.00000	98.65547				0.00	0	0
Total SY1192 SPOT										0.00	0	0
Total For SY1192										0.00	0	0
SY1193 On 17/12/2014 Spot Bond				100.00000	0.00000	98.95425				0.00	0	0
Total SY1193 SPOT										0.00	0	0
Total For SY1193										0.00	0	0
SY1194 On 10/12/2014 Spot Bond				100.00000	0.00000	99.77590				0.00	0	0
Total SY1194 SPOT										0.00	0	0
Total For SY1194										0.00	0	0
SY1195 On 12/12/2014 Spot Bond				100.00000	0.00000	99.74492				0.00	0	0
Total SY1195 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SY1195									0.00	0	0
SY1196 On 17/02/2015 Spot Bond				100.00000	0.00000	98.58302			0.00	0	0
Total SY1196 SPOT									0.00	0	0
Total For SY1196									0.00	0	0
SY1199 On 24/02/2015 Spot Bond				100.00000	0.00000	98.46824			0.00	0	0
Total SY1199 SPOT									0.00	0	0
Total For SY1199									0.00	0	0
SY1200 On 18/12/2014 Spot Bond				100.00000	0.00000	99.60228			0.00	0	0
Total SY1200 SPOT									0.00	0	0
Total For SY1200									0.00	0	0
SY1201 On 06/01/2015 Spot Bond			100.00000	90.34653	100.00000	100.00000			0.00	0	0
Total SY1201 SPOT									0.00	0	0
Total For SY1201									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.62000	106.72110	6.62000	106.70201		3,707,200,000,000.00	560,000,000	280,000,000	
Total SZ18 SPOT								3,707,200,000,000.00	560,000,000	280,000,000	
Total For SZ18								3,707,200,000,000.00	560,000,000	280,000,000	
SZ25 On 30/09/2025 Spot Bond			8.33500	106.12439	8.33500	106.10059		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	37.29570	100.00000	37.20535		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	100.72953		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	100.46130		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	99.90762		0.00	0	0	
Total TFS117 SPOT								0.00	0	0	
Total For TFS117								0.00	0	0	
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.12456		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	101.25771		0.00	0	0	
Total TFS122 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS122										0.00	0	0
TFS122 On 20/03/2019 Spot Bond				100.00000	0.00000	101.32072				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS127 On 04/12/2014 Spot Bond				100.00000	0.00000	99.88034				0.00	0	0
Total TFS127 SPOT										0.00	0	0
Total For TFS127										0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	100.11216				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.57611				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			7.60000	104.58101	7.60000	104.55982				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.76356				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	100.78394				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	102.81476	7.83000	102.79330				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	100.75235				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	100.77783				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	102.83382				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	100.75235				0.00	0	65,312,300
Total TH10A7 SPOT										0.00	0	65,312,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A7										0.00	0	65,312,300
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.77783				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.16000	83.05894	7.16000	102.55546				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.82770				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.82363				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	100.92115				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	100.90797				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	101.30457				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	101.25939				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	100.75133				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	100.78394				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	103.13640	8.73000	103.06458				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	100.74828				0.00	0	260,000,000
Total TH11A4 SPOT										0.00	0	260,000,000

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 TH11A4										0.00	0	260,000,000
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	100.77783				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A€ On 18/07/2041 Spot Bond			8.28000	100.05110	8.28000	102.63200				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	100.75944				0.00	0	410,000,000
Total TH11A7 SPOT										0.00	0	410,000,000
Total For TH11A7										0.00	0	410,000,000
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	100.79551				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	100.82973				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	100.81854				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	100.83260				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	100.91913				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	100.91507				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	94.76893				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.23425				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.23828				0.00	0	0
Total TH11D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH11D2									0.00	0	0
TH11D: On 18/07/2041 Spot Bond				100.00000	0.00000	101.24243			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0
TH12A: On 21/08/2048 Spot Bond				100.00000	0.00000	100.11925			0.00	0	170,000,000
Total TH12A1 SPOT									0.00	0	170,000,000
Total For TH12A1									0.00	0	170,000,000
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.12321			0.00	0	0
Total TH12A2 SPOT									0.00	0	0
Total For TH12A2									0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.63500	102.46478	8.63500	103.90106			0.00	0	0
Total TH12A3 SPOT									0.00	0	0
Total For TH12A3									0.00	0	0
TH12A: On 21/02/2048 Spot Bond			100.00000		100.00000	0.00000		140,000,000,000,000.00	1,400,000,000	1,400,000,000	
Total TH12A4 SPOT								10,000,000,000,000.00	1,400,000,000	1,400,000,000	
Total For TH12A4								10,000,000,000,000.00	1,400,000,000	1,400,000,000	
TH12A: On 21/02/2048 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total TH12A5 SPOT								0.00	0	0	
Total For TH12A5								0.00	0	0	
TH12A: On 21/08/2019 Spot Bond			8.00000	104.01609	8.00000	96.22504		4,800,000,000,000.00	600,000,000	600,000,000	
Total TH12A6 SPOT								4,800,000,000,000.00	600,000,000	600,000,000	
Total For TH12A6								4,800,000,000,000.00	600,000,000	600,000,000	
TH12B: On 21/08/2019 Spot Bond			100.00000		0.00000	100.13349		0.00	0	0	
Total TH12B1 SPOT								0.00	0	0	
Total For TH12B1								0.00	0	0	
TH12B: On 21/02/2048 Spot Bond			100.00000		100.00000	0.00000		300,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total TH12B2 SPOT								10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For TH12B2								10,000,000,000,000.00	3,000,000,000	3,000,000,000	
TH12C: On 21/08/2019 Spot Bond			100.00000		0.00000	100.14612		0.00	0	0	
Total TH12C1 SPOT								0.00	0	0	
Total For TH12C1								0.00	0	0	
TH12C: On 21/08/2019 Spot Bond			100.00000	2.22759	100.00000	2.20971		0.00	0	0	
Total TH12C2 SPOT								0.00	0	0	
Total For TH12C2								0.00	0	0	
TH12D: On 21/08/2019 Spot Bond			100.00000		0.00000	100.19689		0.00	0	0	
Total TH12D1 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH9A1: On 18/07/2016 Spot Bond				100.00000	0.00000	100.79655				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	6.37905	101.06155	6.36344				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	100.88752				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	100.63773				0.00	0	80,000,000
Total THE8B1 SPOT										0.00	0	80,000,000
Total For THE8B1										0.00	0	80,000,000
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.88056				0.00	0	80,000,000
Total THE8C1 SPOT										0.00	0	80,000,000
Total For THE8C1										0.00	0	80,000,000
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	101.30858				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.08891				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	100.78109				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	100.79139				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	100.78109				0.00	0	0
Total THE9A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.79139				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	100.79655				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	100.77490				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	100.79139				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	100.84805				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	100.84805				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	100.84805				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	100.93039				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	100.95096				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.92525				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	101.33564				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	101.36121				0.00	0	0
Total THE9D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.35099			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			7.29000	102.82830	7.29000	102.80837			0.00	0	1,560,000,000
Total TL15 SPOT									0.00	0	1,560,000,000
Total For TL15									0.00	0	1,560,000,000
TL20 On 22/02/2020 Spot Bond			8.98500	92.49072	8.98500	92.43889			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000			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			7.40500	105.17841	7.40500	105.15729		217,707,000,000,000.00	29,400,000,000	27,712,893,400	
Total TN17 SPOT								17,707,000,000,000.00	29,400,000,000	27,712,893,400	
Total For TN17								17,707,000,000,000.00	29,400,000,000	27,712,893,400	
TN20 On 17/09/2020 Spot Bond			8.89500	109.21386	8.89500	109.18762		361,137,000,000,000.00	40,600,000,000	21,731,600,000	
Total TN20 SPOT								1,137,000,000,000.00	40,600,000,000	21,731,600,000	
Total For TN20								1,137,000,000,000.00	40,600,000,000	21,731,600,000	
TN20U On 14/04/2020 Spot Bond			100.00000	1.15370	100.00000	1.15009		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.16500	110.47578	9.16500	110.44844		229,125,000,000,000.00	25,000,000,000	10,730,000,000	
Total TN23 SPOT								19,125,000,000,000.00	25,000,000,000	10,730,000,000	
Total For TN23								19,125,000,000,000.00	25,000,000,000	10,730,000,000	
TN25 On 19/08/2025 Spot Bond			9.43000	103.04624	9.43000	103.02044		307,418,000,000,000.00	32,600,000,000	16,400,000,000	
Total TN25 SPOT								17,418,000,000,000.00	32,600,000,000	16,400,000,000	
Total For TN25								17,418,000,000,000.00	32,600,000,000	16,400,000,000	
TN27 On 14/11/2027 Spot Bond			9.49500	95.95340	9.49500	95.92882		171,669,600,000,000.00	18,080,000,000	8,660,000,000	
Total TN27 SPOT								1,669,600,000,000.00	18,080,000,000	8,660,000,000	
Total For TN27								1,669,600,000,000.00	18,080,000,000	8,660,000,000	
TN30 On 09/10/2030 Spot Bond			9.84500	113.25102	9.84500	106.59360		39,380,000,000,000.00	4,000,000,000	2,500,000,000	
Total TN30 SPOT								19,380,000,000,000.00	4,000,000,000	2,500,000,000	
Total For TN30								19,380,000,000,000.00	4,000,000,000	2,500,000,000	
TN40 On 09/10/2040 Spot Bond			10.38500	111.48610	10.38500	104.67893		31,155,000,000,000.00	3,000,000,000	0	
Total TN40 SPOT								1,155,000,000,000.00	3,000,000,000	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN40									1,155,000,000,000.00	3,000,000,000	0
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.99092			0.00	1,400,000,000	1,400,000,000
Total TNF16 SPOT									0.00	1,400,000,000	1,400,000,000
Total For TNF16									0.00	1,400,000,000	1,400,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.04498			0.00	2,000,000,000	1,020,000,000
Total TNF18 SPOT									0.00	2,000,000,000	1,020,000,000
Total For TNF18									0.00	2,000,000,000	1,020,000,000
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.21013			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.21532			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.21579			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.24110			0.00	0	130,000,000
Total TORQ5 SPOT									0.00	0	130,000,000
Total For TORQ5									0.00	0	130,000,000
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.29368			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.21560			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.13310			0.00	0	0
Total TPDA01 SPOT									0.00	0	0
Total For TPDA01									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.43700	10.00000	10.00000			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.04518			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.06638			0.00	0	0
Total TPDA03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TPDA03									0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				100.00000	0.00000	100.91214			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	100.97149			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.94469	10.00000	99.91705			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.94607	9.75000	99.91911			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.94678	100.00000	9.92028			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	101.47381			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	101.56314			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	101.61275			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	101.62267			0.00	0	0
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.90025			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	102.51354			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	12.36539	100.00000	12.31102			0.00	0	0
Total TSE01U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSE01U										0.00	0	0
TSP15 On 27/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP15 On 22/01/2015 Spot Bond				100.00000	0.00000	99.07496				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP15 On 05/02/2015 Spot Bond				100.00000	0.00000	98.65834				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	97.44223				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP16 On 05/03/2015 Spot Bond				100.00000	0.00000	98.17301				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	97.94751				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	97.70358				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	97.46247				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP16 On 28/05/2015 Spot Bond				100.00000	0.00000	96.73735				0.00	20,000,000,000	10,000,000,000
Total TSP167 SPOT										0.00	20,000,000,000	10,000,000,000
Total For TSP167										0.00	20,000,000,000	10,000,000,000
TSP16 On 11/06/2015 Spot Bond				100.00000	0.00000	96.46903				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP16 On 08/01/2015 Spot Bond				100.00000	0.00000	99.27467				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP17 On 09/07/2015 Spot Bond				100.00000	0.00000	95.82935				0.00	0	0
Total TSP170 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	95.64812				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	95.34884				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	95.03151				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	94.75336				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	95.75359				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP176 On 02/01/2015 Spot Bond				100.00000	0.00000	99.40192				0.00	0	0
Total TSP176 SPOT										0.00	0	0
Total For TSP176										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	94.65898				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	93.69046				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	12.45510	100.00000	12.74418				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04U On 19/01/2015 Spot Bond			100.00000	90.35631	100.00000	90.14015				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC06 On 25/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	300,000,000	300,000,000
Total TWC064 SPOT										0.00	300,000,000	300,000,000
Total For TWC064										0.00	300,000,000	300,000,000
TWC06 On 26/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC065 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC065										0.00	0	0
TWC06 On 27/11/2014 Spot Bond				100.00000	0.00000	101.72346				0.00	0	0
Total TWC066 SPOT										0.00	0	0
Total For TWC066										0.00	0	0
TWC06 On 09/04/2015 Spot Bond			100.00000	68.65672	100.00000	68.14815				0.00	0	0
Total TWC067 SPOT										0.00	0	0
Total For TWC067										0.00	0	0
TWC06 On 12/01/2015 Spot Bond				100.00000	0.00000	100.76849				0.00	0	0
Total TWC068 SPOT										0.00	0	0
Total For TWC068										0.00	0	0
TWC06 On 19/01/2015 Spot Bond				100.00000	0.00000	102.40194				0.00	0	0
Total TWC069 SPOT										0.00	0	0
Total For TWC069										0.00	0	0
TWC07 On 14/01/2015 Spot Bond				100.00000	0.00000	102.14315				0.00	0	0
Total TWC070 SPOT										0.00	0	0
Total For TWC070										0.00	0	0
TWC07 On 16/01/2015 Spot Bond				100.00000	0.00000	102.06794				0.00	0	0
Total TWC071 SPOT										0.00	0	0
Total For TWC071										0.00	0	0
TWC07 On 21/01/2015 Spot Bond				100.00000	0.00000	101.95437				0.00	0	0
Total TWC072 SPOT										0.00	0	0
Total For TWC072										0.00	0	0
TWC07 On 10/02/2015 Spot Bond				100.00000	0.00000	100.80034				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	86.71438	100.00000	86.52126		430,000,000,000,000.00		34,300,000,000	17,900,000,000	
Total TWC075 SPOT								10,000,000,000,000.00		34,300,000,000	17,900,000,000	
Total For TWC075								10,000,000,000,000.00		34,300,000,000	17,900,000,000	
TWC07 On 26/02/2015 Spot Bond			100.00000	85.38032	100.00000	100.00000				0.00	0	0
Total TWC076 SPOT										0.00	0	0
Total For TWC076										0.00	0	0
TWC07 On 26/02/2015 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
Total TWC077 SPOT										0.00	0	0
Total For TWC077										0.00	0	0
TWCJ1 On 27/11/2014 Spot Bond				100.00000	0.00000	101.92483				0.00	0	0
Total TWCJ13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWCJ13										0.00	0	0
TWCJ1 On 14/01/2015 Spot Bond				100.00000	0.00000	102.08169				0.00	0	0
Total TWCJ14 SPOT										0.00	0	0
Total For TWCJ14										0.00	0	0
TWCJ1 On 26/02/2015 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
Total TWCJ15 SPOT										0.00	0	0
Total For TWCJ15										0.00	0	0
TWCM On 27/11/2014 Spot Bond				100.00000	0.00000	101.73688				0.00	0	0
Total TWCM13 SPOT										0.00	0	0
Total For TWCM13										0.00	0	0
TWCM On 14/01/2015 Spot Bond				100.00000	0.00000	102.08837				0.00	0	0
Total TWCM14 SPOT										0.00	0	0
Total For TWCM14										0.00	0	0
TWCM On 26/02/2015 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
Total TWCM15 SPOT										0.00	0	0
Total For TWCM15										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.61500	112.47115	8.61500	112.44495				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
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	101.11035				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKC05 On 26/01/2015 Spot Bond				100.00000	0.00000	101.12988				0.00	0	0
Total VKC05 SPOT										0.00	0	0
Total For VKC05										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.35146				0.00	0	0
Total VKE01 SPOT										0.00	0	0
Total For VKE01										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.36236				0.00	0	0
Total VKE02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.36288			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.21469			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.24687			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
WS04 On 30/05/2016 Spot Bond			6.74000	108.04986	6.74000	108.03040		134,800,000,000,000.00	20,000,000,000	10,000,000,000	
Total WS04 SPOT								14,800,000,000,000.00	20,000,000,000	10,000,000,000	
Total For WS04								14,800,000,000,000.00	20,000,000,000	10,000,000,000	
WS05 On 01/08/2018 Spot Bond			1.44000	242.65188	1.44000	242.61325		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			6.48000	101.24657	6.48000	101.20292		0.00	0	0	
Total WSP1 SPOT								0.00	0	0	
Total For WSP1								0.00	0	0	
WSP2 On 28/05/2017 Spot Bond			7.00500	104.50345	7.00500	104.48389		70,050,000,000,000.00	10,000,000,000	5,000,000,000	
Total WSP2 SPOT								70,050,000,000,000.00	10,000,000,000	5,000,000,000	
Total For WSP2								70,050,000,000,000.00	10,000,000,000	5,000,000,000	
WSP3 On 28/05/2019 Spot Bond			7.36500	106.16729	7.36500	106.14643		0.00	0	0	
Total WSP3 SPOT								0.00	0	0	
Total For WSP3								0.00	0	0	
WSP4 On 28/05/2020 Spot Bond			7.66000	105.92371	7.66000	105.90207		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			7.75500	106.26358	7.75500	106.24161		41,877,000,000,000.00	5,400,000,000	2,700,000,000	
Total WSP5 SPOT								41,877,000,000,000.00	5,400,000,000	2,700,000,000	
Total For WSP5								41,877,000,000,000.00	5,400,000,000	2,700,000,000	
Z014 On 30/06/2015 Spot Bond			6.11000	96.51327	6.11000	96.49749		0.00	0	0	
Total Z014 SPOT								0.00	0	0	
Total For Z014								0.00	0	0	
Z020 On 19/10/2015 Spot Bond			6.04000	94.84115	6.04000	94.82565		0.00	0	0	
Total Z020 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For Z020										0.00	0	0
Z025 On 30/11/2014 Spot Bond			5.62500	99.96919	5.62500	99.95379				0.00	0	0
Total Z025 SPOT										0.00	0	0
Total For Z025										0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.11000	96.49749	6.11000	96.48170				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			6.75500	72.51739	6.75500	72.50408				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	53.84369	100.00000	53.74154				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	28.50014	100.00000	28.44607				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										1.49e+017	650,818,941,900	999,453,094,500
Total for SPOT :										1.49e+017	650,818,941,900	999,453,094,500
Total Futures										1.49e+017	650,818,947,443	999,453,479,479
Total Options										637736.82	786	32,313
Grand Total:										1.49e+017	650,818,948,229	999,453,511,792